

EXHIBIT 3

Convertible Arbitrage IA Business Volume Analysis, A&B Accounts
Pre-1993 Period

Trade Date	Security Name	Total House 17 Portrayed Volume	Total Actual Daily Volume	Magnitude Exceeded	Source
10/25/1978	CHROMALLOY AMERN CORP DEL PFD CONV \$5.00	5,836	100	58.4x	NYSE
10/25/1978	UAL INC & UNITED AIRLINES SUB DEB CONV 8.000 1/01/2003	209,000	67,000	3.1x	WSJ
10/26/1978	EMHART CORP VA PFD CONV \$2.10	3,314	200	16.6x	NYSE
10/26/1978	MODERN MERCHANDISING INC WT EXP 06/01/1982	13,728	2,800	4.9x	OTC
10/30/1978	BENEFICIAL CORP PFD CONV \$5.50	3,131	Null	Null	NYSE
10/30/1978	CRUM & FORSTER PFD SER A CONV \$2.40	2,901	Null	Null	OTC
10/31/1978	FOREMOST MCKESSON INC PFD SER A CONV \$1.80	12,456	Null	Null	NYSE
11/1/1978	MONSANTO CO PFD CONV \$2.75	5,311	Null	Null	NYSE
11/1/1978	REXNORD INC PFD SER B CONV \$2.36	5,440	Null	Null	NYSE
11/3/1978	AVCO CORP PFD CONV \$4.20	3,477	800	4.3x	NYSE
11/3/1978	FILMWAYS INC SEB DEB CONV 11.000 7/01/1998	305,000	Null	Null	WSJ
11/6/1978	FILMWAYS INC SEB DEB CONV 11.000 7/01/1998	305,000	26,000	11.7x	WSJ
11/7/1978	CHAMPION INTL CORP PREF CONV \$1.20	5,000	800	6.3x	NYSE
11/8/1978	LITTON INDs INC PART PREF CONV	6,473	100	64.7x	NYSE
11/8/1978	TRW INC PREF SER 1 CONV \$4.40	1,972	Null	Null	NYSE
11/15/1978	IU INTL CORP PFD CONV 1.25	8,465	Null	Null	NYSE
11/15/1978	SUN INC PFD CONV \$2.25	7,702	800	9.6x	NYSE
11/16/1978	RAPID AMERN CORP DEL JR PFD CONV \$2.25	9,548	Null	Null	NYSE
11/20/1978	GOULD INC PFD CONV \$1.35	12,811	200	64.1x	NYSE
11/20/1978	INTERNATIONAL TEL & TELE CORP PFD SER N CONV \$2.25	9,148	2,500	3.7x	NYSE
11/20/1978	RELIANCE ELEC CO PFD SER A CONV \$3.00	1,828	Null	Null	NYSE
11/22/1978	LEAR SIEGLER INC PFD CONV \$2.25	7,897	3,500	2.3x	NYSE
11/24/1978	AMERICAN GEN INS CO PFD CONV \$0.90	6,260	100	62.6x	NYSE
11/28/1978	NATIONAL MED ENTERPRISES INC SUB DEB CONV 6.750 8/01/1996	458,000	5,000	91.6x	WSJ
11/28/1978	UAL INC PFD SER A CONV \$0.40	6,593	Null	Null	NYSE
11/29/1978	ATLANTIC RICHFIELD CO PREF CONV \$3	1,235	300	4.1x	NYSE
11/30/1978	COASTAL STS GAS CORP PFD SER A CONV \$1.19	12,061	100	120.6x	NYSE
11/30/1978	ROCKWELL INTL CORP PFD SER B CONV \$1.35	10,192	100	101.9x	NYSE
12/1/1978	PETROLEUM & RESOURCES PFD PFD CONV \$1.75	16,177	130,000	0.1x	NYSE
12/4/1978	AMERICAN GENERAL INSURANCE CO PFD CONV \$1.80	5,769	4,200	1.4x	NYSE
12/4/1978	CBS INC PREF SER A CONV \$1	5,557	Null	Null	NYSE
12/4/1978	CONSUMERS POWER CO PREF CONV \$6	3,951	Null	Null	NYSE
12/4/1978	FLUOR CORP PFD SER B CONV \$3	4,424	Null	Null	NYSE
12/4/1978	PEPSICO INC SUB DEB CONV 4.750 8/01/1996	323,000	Null	Null	WSJ
12/5/1978	EMONS IND INC PFD CONV \$1.1875	19,500	2,000	9.8x	OTC
12/6/1978	CARRIER CORP PFD CONV \$1.86	6,750	1,500	4.5x	NYSE
12/6/1978	HOUSEHOLD FIN CORP PFD CONV \$2.375	5,047	200	25.2x	NYSE
12/7/1978	INTERNATIONAL TEL & TELE CORP PFD SER H CONV \$4	6,256	300	20.9x	NYSE
12/8/1978	INTERPACE CORP PFD CONV 5%	6,022	100	60.2x	NYSE
12/8/1978	MCGRAW HILL INC PREF CONV \$1.20	7,654	Null	Null	NYSE
12/8/1978	NORTHWEST IND INC WT EXP 03/31/1979	6,548	Null	Null	NYSE
12/12/1978	AMAX INC PFD SER A CONV \$5.25	1,797	100	18.0x	NYSE
12/12/1978	WOOLWORTH FW CO PFD SER A CONV \$2.20	11,278	900	12.5x	NYSE
12/14/1978	GULF & WESTN INDs INC PFD SER C CONV \$3.875	4,437	100	44.4x	NYSE
12/18/1978	REYNOLDS R J INDs INC PFD CONV \$2.25	2,295	200	11.5x	NYSE
12/19/1978	ATLANTIC RICHFIELD CO PFD CONV \$2.80	4,499	2,600	1.7x	NYSE
12/19/1978	UV INDs INC WT EXP 01/15/1979	10,207	354,500	0.0x	ASE
12/21/1978	GOVERNMENT EMPLOYEES INS CO PFD CONV \$0.736	28,434	14,100	2.0x	OTC
12/22/1978	UV INDs INC PFD CONV \$1.265	5,505	600	9.2x	NYSE
12/27/1978	OAK INDs INC PFD SER C CONV \$1.75	3,652	Null	Null	NYSE
1/2/1979	CONTINENTAL CORP PFD SER A CONV \$2.50	5,131	Null	Null	NYSE
1/3/1979	TEXAS GAS TRANSMISSION CORP PREF CONV \$1.50	9,299	Null	Null	NYSE
1/3/1979	TRAVELERS CORP PFD CONV \$2.00	10,729	100	107.3x	NYSE
1/4/1979	COLT INDs INC PFD SER D CONV \$4.25	2,880	400	7.2x	NYSE
1/4/1979	UAL INC & UNITED AIRLINES SUB DEB CONV 8.000 1/01/2003	222,000	213,000	1.0x	WSJ
1/9/1979	COLT INDs INC PFD SER A CONV \$1.60	4,955	300	16.5x	NYSE
1/9/1979	TENNECO INC PREF CONV 5.50	2,975	Null	Null	NYSE
1/11/1979	AMERADA HESS CORP PFD CONV \$3.50	5,188	1,900	2.7x	NYSE
1/11/1979	NICOR INC PREF CONV \$1.90	7,312	2,200	3.3x	NYSE
1/11/1979	OCCIDENTAL PETE CORP PFD CONV \$3.60	5,788	Null	Null	NYSE
1/12/1979	OCCIDENTAL PETE CORP PFD CONV \$4	6,205	500	12.4x	NYSE
1/12/1979	UNION PACIFIC CORP PFD SER A CONV 4.75%	17,741	Null	Null	NYSE
1/15/1979	WACHOVIA CORP PFD SER A CONV \$2.20	5,251	300	17.5x	NYSE
1/16/1979	GOULD INC PFD CONV \$1.35	11,003	1,300	8.5x	NYSE
1/17/1979	CHAMPION INTL CORP PREF CONV \$1.20	14,633	700	20.9x	NYSE
1/17/1979	NATOMAS CO PFD SER A CONV \$1.60	13,391	3,500	3.8x	NYSE
1/17/1979	UV INDs INC SUB DEB CONV 5.750 2/01/1993	666,000	668,000	1.0x	WSJ

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1/22/1979	AMERICAN TEL & TELECO PFD CONV \$4	9,320	1,600	5.8x	NYSE
1/22/1979	ATLANTIC RICHFIELD CO PREF CONV \$3	1,749	100	17.5x	NYSE
1/22/1979	WALTER JIM CORP 4TH PFD CONV \$1.60	12,944	800	16.2x	NYSE
1/23/1979	AETNA LIFE & CAS CO PFD CONV \$2	6,611	Null	Null	NYSE
1/23/1979	EMHART CORP VA PFD CONV \$2.10	4,986	Null	Null	NYSE
1/30/1979	NATIONAL MED ENTERPRISES INC SUB DEB CONV \$6.750 08/01/1996	204,000	15,000	13.6x	WSJ
1/31/1979	BANGOR PUNTA CORP PREF CONV \$1.25	15,880	Null	Null	NYSE
1/31/1979	CONTINENTAL OIL CO PFD CONV \$2	4,405	300	14.7x	NYSE
2/1/1979	RELIANCE GROUP INC PFD SER B CONV \$2.20	7,715	Null	Null	NYSE
2/5/1979	BENEFICIAL CORP PFD CONV \$5.50	3,139	Null	Null	NYSE
2/7/1979	UAL INC PFD SER A CONV \$0.40	15,131	Null	Null	NYSE
2/8/1979	FOREMOST MCKESSON INC PFD SER A CONV \$1.80	11,347	200	56.7x	NYSE
2/12/1979	ATLANTIC RICHFIELD CO PFD CONV \$2.80	4,528	1,500	3.0x	NYSE
2/13/1979	EATON CORP PFD CONV A \$2.30	7,843	Null	Null	OTC
2/14/1979	FEDERAL PAPER BRD INC PFD CONV 1.20	9,812	Null	Null	NYSE
2/14/1979	MCGRAW HILL INC PREF CONV \$1.20	6,847	Null	Null	NYSE
2/20/1979	LITTON INDS INC PART PREF CONV	13,306	Null	Null	NYSE
2/22/1979	BENDIX CORP PFD SER A CONV \$3	4,267	Null	Null	NYSE
2/28/1979	AMAX INC PFD SER A CONV \$5.25	852	Null	Null	NYSE
3/2/1979	LINCOLN NATL CORP IND PFD SER A CONV \$3	5,154	100	51.5x	NYSE
3/2/1979	UNITED TECHNOLOGIES CORP PFD CONV \$8	2,048	Null	Null	NYSE
3/5/1979	AMERICAN GEN INS CO PFD CONV \$0.90	14,614	Null	Null	NYSE
3/5/1979	DETROIT EDISON CO PFD 5.50%	5,096	Null	Null	NYSE
3/7/1979	LUCKY STORES INC SUB DEB CONV 6.750 7/15/2000	450,000	10,000	45.0x	WSJ
3/8/1979	WHITE CONS INDS INC SUB DEB CONV 5.500 10/01/1992	400,000	75,000	5.3x	WSJ
3/12/1979	HILTON HOTELS CORP SUB DEB CONV 5.500 1/01/1995	222,000	Null	Null	WSJ
3/13/1979	COASTAL STS GAS CORP PFD SER A CONV \$1.19	16,786	1,600	10.5x	NYSE
3/14/1979	CONTINENTAL CORP PFD SER A CONV \$2.50	6,964	Null	Null	NYSE
3/14/1979	GULF & WESTN INDS INC PFD SER C CONV \$3.875	4,281	300	14.3x	NYSE
3/16/1979	SUN INC PFD CONV \$2.25	7,017	4,800	1.5x	NYSE
3/20/1979	LUCKY STORES INC SUB DEB CONV 6.750 7/15/2000	267,000	10,000	26.7x	WSJ
3/26/1979	TEXTRON INC PFD CONV \$2.08	11,199	600	18.7x	NYSE
3/26/1979	WOOLWORTH FW CO PFD SER A CONV \$2.20	9,499	100	95.0x	NYSE
3/27/1979	ASHLAND OIL INC SUB DEB CONV 4.750 8/15/1993	257,000	Null	Null	WSJ
4/2/1979	WALTER JIM CORP 4TH PFD CONV \$1.60	9,810	1,000	9.8x	NYSE
4/5/1979	ALLIED STORES CORP SUB DEB CONV 4.500 9/15/1992	404,000	4,000	101.0x	WSJ
4/11/1979	SUNDSTRAND CORP PFD CONV \$3.50	5,650	Null	Null	NYSE
4/12/1979	REYNOLDS METALS CO 2ND PFD CONV 4.50%	5,121	200	25.6x	NYSE
4/18/1979	COLT INDS INC PFD SER D CONV \$4.25	3,665	100	36.7x	NYSE
4/18/1979	COOPER INDS INC PFD SER B CONV \$2.50	1,586	Null	Null	NYSE
4/18/1979	NATOMAS CO PFD SER A CONV \$1.60	14,222	32,600	0.4x	NYSE
4/19/1979	CHROMALLOY AMERN CORP DEL PFD CONV \$5.00	4,251	Null	Null	NYSE
4/19/1979	WHITE CONS INDS INC SUB DEB CONV 5.500 10/01/1992	365,000	145,000	2.5x	WSJ
4/23/1979	DART INDS INC PFD SER A CONV \$2	2,323	12,300	0.2x	NYSE
4/24/1979	CONTINENTAL OIL CO PFD CONV \$2	1,104	Null	Null	NYSE
4/24/1979	EMHART CORP VA PFD CONV \$2.10	5,768	Null	Null	NYSE
4/27/1979	GOULD INC PFD CONV \$1.35	15,351	Null	Null	NYSE
4/27/1979	UAL INC PFD SER A CONV \$0.40	13,248	Null	Null	NYSE
5/1/1979	REYNOLDS R J INDS INC PFD CONV \$2.25	4,113	200	20.6x	NYSE
5/3/1979	GENERAL INSTR CORP SUB DEB CONV 10.250 2/01/1996	300,000	5,000	60.0x	WSJ
5/7/1979	MEAD CORP PFD SER 68 CONV 2.80	4,331	Null	Null	NYSE
5/7/1979	NORTON SIMON INC PFD SER A CONV \$1.60	10,891	Null	Null	NYSE
5/7/1979	WARNER COMMUNICATIONS INC PFD SER D CONV \$1.25	3,481	Null	Null	NYSE
5/8/1979	FOREMOST MCKESSON INC PFD SER A CONV \$1.80	11,369	500	22.7x	NYSE
5/9/1979	AETNA LIFE & CAS CO PFD CONV \$2	5,340	Null	Null	NYSE
5/10/1979	BENDIX CORP PFD SER A CONV \$3	4,238	Null	Null	NYSE
5/10/1979	RESERVE OIL & GAS CO PFD CONV \$1.75	20,000	4,500	4.4x	NYSE
5/11/1979	ETHYL CORP 2ND PFD SER A CONV \$2.40	5,061	100	50.6x	NYSE
5/14/1979	BENEFICIAL CORP PFD CONV \$5.50	3,954	Null	Null	NYSE
5/14/1979	CHARTER CO WT EXP 09/01/1988	50,000	107,600	0.5x	NYSE
5/14/1979	SANTA FE INDS INC SUB DEB CONV 6.250 8/01/1998	342,000	1,000	342.0x	WSJ
5/15/1979	CATERPILLAR TRACTOR CO SUB DEB CONV 5.500 6/30/2000	526,000	3,000	175.3x	WSJ
5/16/1979	RAPID AMERN CORP DEL JR PFD CONV \$2.25	8,133	100	81.3x	NYSE
5/22/1979	ENGLEHARD MINERALS & CHEM CORP SUB DEB CONV 5.250 11/15/1997	391,000	Null	Null	WSJ
5/22/1979	TENNECO CORP SUB DEB 6.250 10/01/1992	363,000	6,000	60.5x	WSJ
5/24/1979	CONTINENTAL CORP PFD SER A CONV \$2.50	5,969	Null	Null	NYSE
5/24/1979	RELIANCE GROUP INC PFD SER B CONV \$2.20	2,270	100	22.7x	NYSE

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Trade Date	Security Name	Total House 17 Portrayed Volume	Total Actual Daily Volume	Magnitude Exceeded	Source
5/24/1979	TRW INC PREF SER 1 CONV \$4.40	4,244	Null	Null	NYSE
5/30/1979	LINCOLN NATL CORP IND PFD SER A CONV \$3	4,029	400	10.1x	NYSE
5/30/1979	WOOLWORTH FW CO PFD SER A CONV \$2.20	11,226	500	22.5x	NYSE
5/31/1979	COASTAL STS GAS CORP PFD SER A CONV \$1.19	13,918	400	34.8x	NYSE
6/1/1979	COLT INDS INC PFD SER A CONV \$1.60	11,940	100	119.4x	NYSE
6/1/1979	TRAVELERS CORP PFD CONV \$2.00	8,361	700	11.9x	NYSE
6/4/1979	COASTAL STS GAS CORP PFD SER A CONV \$1.83	15,830	1,800	8.8x	NYSE
6/5/1979	UNION PACIFIC CORP PFD SER A CONV 4.75%	11,743	500	23.5x	NYSE
6/6/1979	AMAX INC PFD SER A CONV \$5.25	2,814	Null	Null	NYSE
6/11/1979	CITY INVESTING CO PREF SER B CONV \$2.00	12,638	8,200	1.5x	NYSE
6/11/1979	GULF & WESTN INDS INC PFD SER C CONV \$3.875	2,432	Null	Null	NYSE
6/11/1979	INTERNATIONAL TEL & TELEG CORP PFD SER H CONV \$4	7,722	Null	Null	NYSE
6/14/1979	TEXAS GAS TRANSMISSION CORP PREF CONV \$1.50	9,011	Null	Null	NYSE
6/15/1979	GOULD INC PFD CONV \$1.35	14,363	400	35.9x	NYSE
6/19/1979	NATOMAS CO PFD SER A CONV \$1.60	14,049	1,400	10.0x	NYSE
6/26/1979	BALLY MFG CORP SUB DEB CONV 6.000 9/15/1998	293,000	208,000	1.4x	WSJ
6/27/1979	HOUSEHOLD FIN CORP PFD CONV \$2.375	9,207	Null	Null	NYSE
6/27/1979	NATIONAL CAN CORP PFD SER A CONV \$1.50	9,266	100	92.7x	NYSE
6/27/1979	SUN INC PFD CONV \$2.25	7,110	200	35.6x	NYSE
6/28/1979	PENNZOIL CO SUB DEB CONV 5.250 3/01/1996	361,000	74,000	4.9x	WSJ
7/3/1979	INTERNATIONAL TEL & TELEG CORP PFD SER N CONV \$2.25	9,175	1,300	7.1x	NYSE
7/5/1979	CITY INVESTING CO SUB DEB CONV 7.500 12/01/1990	296,000	91,000	3.3x	WSJ
7/5/1979	HILTON HOTELS CORP SUB DEB CONV 5.500 1/01/1995	183,000	Null	Null	WSJ
7/5/1979	REYNOLDS R J INDS INC PFD CONV \$2.25	5,132	200	25.7x	NYSE
7/6/1979	CONSUMERS POWER CO PREF CONV \$6	3,639	Null	Null	NYSE
7/6/1979	COOPER INDS INC PFD SER B CONV \$2.50	1,571	100	15.7x	NYSE
7/6/1979	MISSOURI PAC CORP SUB CONV 8.000 7/01/1994	156,000	28,000	5.6x	WSJ
7/9/1979	WHITE CONS INDS INC SUB DEB CONV 5.500 10/01/1992	315,000	42,000	7.5x	WSJ
7/13/1979	OCCIDENTAL PETE CORP PFD CONV \$3.60	5,286	700	7.6x	NYSE
7/18/1979	CHROMALLOY AMERN CORP DEL PFD CONV \$5.00	5,201	1,000	5.2x	NYSE
7/18/1979	FOREMOST MCKESSON INC PFD SER A CONV \$1.80	9,856	1,600	6.2x	NYSE
7/18/1979	TENNECO CORP SUB DEB 6.250 10/01/1992	243,000	25,000	9.7x	WSJ
7/23/1979	AETNA LIFE & CAS CO PFD CONV \$2	5,397	Null	Null	NYSE
7/23/1979	COASTAL STS GAS CORP PFD SER A CONV \$1.19	11,605	Null	Null	NYSE
7/23/1979	UNITED TECHNOLOGIES CORP PFD CONV \$8	2,343	Null	Null	NYSE
7/25/1979	WARNER COMMUNICATIONS INC PFD SER D CONV \$ 1.25	3,488	700	5.0x	NYSE
7/27/1979	EMHART CORP VA PFD CONV \$2.10	1,699	Null	Null	NYSE
7/27/1979	FIRST EXECUTIVE CORP DEL 1ST SER PREF CONV \$0.50	11,034	Null	Null	OTC
7/27/1979	TENNECO INC PREF CONV 5.50	2,428	Null	Null	NYSE
7/31/1979	OGDEN CORP PFD CONV \$1.875	7,531	Null	Null	NYSE
8/2/1979	AVCO CORP SR SUB DEB 9.625 5/31/2001	229,000	105,000	2.2x	WSJ
8/2/1979	MODERN MERCHANDISING INC WT EXP 06/01/82	13,146	9,700	1.4x	OTC
8/6/1979	SANTA FE INDS INC SUB DEB 6.250 8/01/1998	273,000	37,000	7.4x	WSJ
8/6/1979	TRAVELERS CORP PFD CONV \$ 2.00	1,975	Null	Null	NYSE
8/7/1979	GULF & WESTN INDS INC PFD SER C CONV \$3.875	5,028	800	6.3x	NYSE
8/8/1979	NORTON SIMON INC PFD SER A CONV \$1.60	11,068	Null	Null	NYSE
8/9/1979	COASTAL STS GAS CORP PFD SER A CONV \$1.19	13,210	Null	Null	NYSE
8/10/1979	CITY INVESTING CO PREF SER B CONV \$2.00	13,060	28,100	0.5x	NYSE
8/16/1979	WOOLWORTH FW CO PFD SER A CONV \$2.20	11,623	100	116.2x	NYSE
8/17/1979	RESERVE OIL & GAS CO PFD CONV \$1.75	20,000	30,300	0.7x	NYSE
8/20/1979	ASHLAND OIL INC SUB DEB CONV 4.750 8/15/1993	142,000	Null	Null	WSJ
8/20/1979	CHAMPION INTL CORP PREF CONV \$1.20	12,590	800	15.7x	NYSE
8/20/1979	SUN INC PFD CONV \$2.25	4,656	2,900	1.6x	NYSE
8/21/1979	LINCOLN NATL CORP IND PFD SER A CONV \$3	4,462	Null	Null	NYSE
8/24/1979	RELIANCE ELEC CO PFD SER A CONV \$3.00	1,946	Null	Null	NYSE
8/27/1979	RAPID AMERN CORP DEL JR PFD CONV \$2.25	5,364	Null	Null	NYSE
8/28/1979	EMHART CORP VA WT EXP 07/24/1982	5,647	1,000	5.6x	OTC
8/29/1979	PENNZOIL CO SUB DEB CONV 5.250 3/01/1996	285,000	52,000	5.5x	WSJ
8/29/1979	WACHOVIA CORP PFD SER A CONV \$2.20	6,037	100	60.4x	NYSE
9/5/1979	ATLANTIC RICHFIELD CO PREF CONV \$ 3	1,710	Null	Null	NYSE
9/5/1979	COLT INDS INC PFD SER D CONV \$4.25	3,033	100	30.3x	NYSE
9/5/1979	LEAR SIEGLER INC PFD CONV \$2.25	7,464	400	18.7x	NYSE
9/5/1979	RESERVE OIL & GAS CO PFD CONV \$1.75	9,799	11,300	0.9x	NYSE
9/10/1979	CITY INVESTING CO SUB DEB CONV 7.500 12/01/1990	332,000	145,000	2.3x	WSJ
9/10/1979	MONSANTO CO PFD CONV \$ 2.75	5,458	Null	Null	NYSE
9/17/1979	MCI COMMUNICATIONS CORP PFD CONV \$2.64	12,800	17,500	0.7x	OTC
9/18/1979	GRACE W R & CO SUB DEB CONV 6.500 11/15/1996	280,000	306,000	0.9x	WSJ

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9/18/1979	HILTON HOTELS CORP SUB DEB CONV 5.500 1/01/1995	235,000	Null	Null	WSJ
9/19/1979	ARMCO INC PFD CONV \$2.10	6,942	4,100	1.7x	NYSE
9/19/1979	NATIONAL CAN CORP PFD SER A CONV \$1.50	8,997	900	10.0x	NYSE
9/20/1979	OCCIDENTAL PETE CORP PFD CONV \$3.60	3,903	1,300	3.0x	NYSE
9/20/1979	UNITED TECHNOLOGIES CORP PFD CONV \$8	460	Null	Null	NYSE
9/24/1979	AETNA LIFE & CAS CO PDF CONV \$2	4,420	Null	Null	NYSE
9/25/1979	BELCO PET CORP SUB DEB CONV 4.750 10/01/1988	301,000	10,000	30.1x	WSJ
9/25/1979	TENNECO CORP SUB DEB 6.250 10/01/1992	249,000	1,000	249.0x	WSJ
9/25/1979	WHITE CONS INDS INC SUB DEB CONV 5.500 10/01/1992	293,000	114,000	2.6x	WSJ
9/27/1979	LITTON INDS INC PART PREF CONV	6,129	Null	Null	NYSE
9/28/1979	CHROMALLOY AMERN CORP DEL PFD CONV \$5.00	4,330	200	21.7x	NYSE
10/1/1979	BENDIX CORP PFD SER A CONV \$3	3,380	Null	Null	NYSE
10/2/1979	ETHYL CORP 2ND PFD SER A CONV \$2.40	2,480	200	12.4x	NYSE
10/4/1979	REYNOLDS R J INDS INC PFD CONV \$2.25	3,464	3,000	1.2x	NYSE
10/9/1979	FOREMOST MCKESSON INC PFD SER A CONV \$1.80	9,809	Null	Null	NYSE
10/10/1979	AMERICAN TEL & TELECO PFD CONV \$4	5,877	2,800	2.1x	NYSE
10/10/1979	CHARTER CO WT EXP 09/01/1988	22,000	226,900	0.1x	NYSE
10/10/1979	INTERNATIONAL TEL & TELECO PFD SER N CONV \$2.25	11,891	200	59.5x	NYSE
10/10/1979	TRAVELERS CORP PFD CONV \$2.00	8,117	100	81.2x	NYSE
10/10/1979	WARNER COMMUNICATIONS INC PFD SER D CONV \$1.25	3,232	Null	Null	NYSE
10/11/1979	AMERADA HESS CORP PFD CONV \$3.50	2,051	4,400	0.5x	NYSE
10/17/1979	ATLANTIC RICHFIELD CO PFD CONV \$2.80	3,322	1,200	2.8x	NYSE
10/19/1979	BUNKER RAMO CORP PFD CONV 1.50	25,000	500	50.0x	NYSE
10/19/1979	CHARTER CO WT EXP 09/01/1988	16,000	52,000	0.3x	NYSE
10/19/1979	COASTAL STS GAS CORP PFD SER A CONV \$1.19	15,348	Null	Null	NYSE
10/19/1979	EMONS IND INC PFD CONV \$1.1875	35,200	900	39.1x	OTC
10/19/1979	RELIANCE GROUP INC PFD SER B CONV \$2.20	5,789	200	28.9x	NYSE
10/19/1979	RIO GRANDE INDS INC PFD SER A CONV \$0.80	37,000	2,500	14.8x	NYSE
10/19/1979	TEXTRON INC PFD CONV \$2.08	15,111	1,800	8.4x	NYSE
10/22/1979	INA CORP PFD SER C CONV \$1.90	21,500	30,000	0.7x	NYSE
10/22/1979	MCI COMMUNICATIONS CORP PFD CONV \$2.64	20,717	12,500	1.7x	OTC
10/22/1979	TIME INC PFD SER B CONV \$1.575	12,276	2,800	4.4x	NYSE
10/25/1979	TEXAS GAS TRANSMISSION CORP PREF CONV \$1.50	7,160	Null	Null	NYSE
10/26/1979	BENEFICIAL CORP PFD CONV \$5.50	3,545	Null	Null	NYSE
10/30/1979	ATLANTIC RICHFIELD CO PREF CONV \$3	1,403	200	7.0x	NYSE
10/30/1979	REYNOLDS METALS CO 2ND PFD CONV 4.50%	4,726	100	47.3x	NYSE
10/30/1979	WOOLWORTH FW CO PFD SER A CONV \$2.20	10,239	300	34.1x	NYSE
11/6/1979	COASTAL STS GAS CORP PFD SER B CONV \$1.83	17,167	2,000	8.6x	NYSE
11/7/1979	AVNET INC PFD SER C CONV 2.50	3,153	Null	Null	NYSE
11/8/1979	FLUOR CORP PFD SER B CONV \$3	496	Null	Null	NYSE
11/9/1979	AVCO CORP PFD CONV \$4.20	5,638	2,700	2.1x	NYSE
11/9/1979	COLT INDS INC PFD SER A CONV \$1.60	9,238	Null	Null	NYSE
11/9/1979	DART INDS INC PFD SER A CONV \$2	8,628	500	17.3x	NYSE
11/13/1979	AMERICAN GEN INS CO PFD CONV \$0.90	9,187	100	91.9x	NYSE
11/14/1979	BAXTER TRAVENOL LAB SUB DEB CONV 4.375 11/01/1991	284,000	Null	Null	WSJ
11/14/1979	BEECH AIRCRAFT CORP SUB DEB CONV 4.750 8/01/1993	152,000	9,000	16.9x	WSJ
11/14/1979	STORER BRADCASTING CO SUB DEB CONV 4.500 1/01/1986	273,000	Null	Null	WSJ
11/19/1979	PETROLEUM & RESOURCES PFD PFD CONV \$1.75	8,038	470,000	0.0x	NYSE
11/20/1979	UNION PACIFIC CORP PFD SER A CONV 4.75%	15,965	300	53.2x	NYSE
11/21/1979	BELCO PET CORP SUB DEB CONV 4.750 10/01/1988	150,000	1,000	150.0x	WSJ
11/21/1979	PENNZOIL CO SUB DEB CONV 5.250 3/01/1996	237,000	38,000	6.2x	WSJ
11/21/1979	WILLIAMS COS PFD SER A CONV \$0.80	6,591	Null	Null	NYSE
11/23/1979	HILTON HOTELS CORP SUB DEB CONV 5.500 1/01/1995	199,000	Null	Null	WSJ
11/23/1979	INTERNATIONAL TEL & TELECO PFD SER H CONV \$4	7,188	Null	Null	NYSE
11/28/1979	NATIONAL CAN CORP PFD SER A CONV \$1.50	8,125	Null	Null	NYSE
11/28/1979	OCCIDENTAL PETE CORP PFD CONV \$4	4,524	1,200	3.8x	NYSE
12/6/1979	GULF & WESTN INDS INC PFD SER D CONV 2.50	5,389	1,630,000	0.0x	NYSE
12/6/1979	LEAR SIEGLER INC PFD CONV \$2.25	7,215	600	12.0x	NYSE
12/6/1979	NEWMONT MNG CORP PFD SER A CONV \$4.50	3,979	300	13.3x	NYSE
12/7/1979	AMERADA HESS CORP PFD CONV \$3.50	4,456	600	7.4x	NYSE
12/10/1979	AMERICAN HOME PRODS CORP PFD CONV \$2	2,694	Null	Null	NYSE
12/10/1979	OCCIDENTAL PETE CORP PFD CONV \$3.60	3,558	Null	Null	NYSE
12/11/1979	ROCKWELL INTL CORP PFD SER A CONV \$4.75	6,116	200	30.6x	NYSE
12/12/1979	TRAVELERS CORP PFD CONV \$2.00	9,461	200	47.3x	NYSE
12/13/1979	BENDIX CORP PFD SER A CONV \$3	5,141	Null	Null	NYSE
12/14/1979	UNION PAC CORP DEB CONV 4.750 4/01/1999	130,000	9,000	14.4x	WSJ
12/19/1979	ATLANTIC RICHFIELD CO PFD CONV \$2.80	3,354	100	33.5x	NYSE

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Trade Date	Security Name	Total House 17 Portrayed Volume	Total Actual Daily Volume	Magnitude Exceeded	Source
12/19/1979	REYNOLDS R J IND INC PFD CONV \$2.25	3,465	300	11.6x	NYSE
12/20/1979	WESTERN UN CORP PFD CONV 4.60%	13,145	300	43.8x	NYSE
12/26/1979	TRW INC PREF SER 1 CONV \$4.40	4,064	500	8.1x	NYSE
12/27/1979	ETHYL CORP 2ND PFD SER A CONV \$2.40	4,395	200	22.0x	NYSE
12/27/1979	GATX CORP PFD CONV \$2.50	7,311	Null	Null	NYSE
12/27/1979	RELIANCE GROUP INC WT EXP 07/01/1987	1,442	1,300	1.1x	OTC
12/28/1979	CHROMALLOY AMERN CORP DEL PFD CONV \$5.00	4,986	100	49.9x	NYSE
12/28/1979	OGDEN CORP PFD CONV \$1.875	7,490	Null	Null	NYSE
1/3/1980	ATLANTIC RICHFIELD CO PREF CONV \$3	1,271	Null	Null	NYSE
1/3/1980	GRACE W R & CO SUB DEB CONV 6.500 11/15/1996	300,000	20,000	15.0x	WSJ
1/3/1980	TIME INC PFD SER B CONV \$1.575	9,163	11,400	0.8x	NYSE
1/8/1980	CITY INVESTING CO PREF SER B CONV \$2.00	11,806	9,400	1.3x	NYSE
1/10/1980	MCI COMMUNICATIONS CORP PFD CONV \$2.64	8,196	34,700	0.2x	OTC
1/11/1980	RESERVE OIL & GAS CO WT CL A EXP 01/20/1981	11,319	43,400	0.3x	OTC
1/11/1980	UNITED STATES GYPSUM CO PFD CONV \$1.80	3,361	200	16.8x	NYSE
1/14/1980	RESERVE OIL & GAS CO PFD CONV \$1.75	6,903	11,300	0.6x	NYSE
1/15/1980	DIGITAL EQUIP CORP SUB DEB CONV 4.500 12/15/2002	446,000	113,000	3.9x	WSJ
1/17/1980	TOMLINSON OIL INC WTS EXP 03/06/1982	33,622	30,900	1.1x	OTC
1/22/1980	GOULD INC PFD CONV \$1.35	23,678	300	78.9x	NYSE
1/22/1980	GRUMMAN CORP SUB DEB CONV 8.000 9/01/1999	243,000	4,000	60.8x	WSJ
1/23/1980	GOULD INC PFD CONV \$1.35	12,143	100	121.4x	NYSE
1/23/1980	TEXTRON INC PFD CONV \$2.08	5,302	500	10.6x	NYSE
1/24/1980	MONSANTO CO PFD CONV \$2.75	6,701	Null	Null	NYSE
1/25/1980	GEICO CORP JR PFD CONV \$0.736	11,209	4,800	2.3x	OTC
1/29/1980	PRIME COMPUTER INC SUB DEB CONV 6.750 6/15/1998	275,000	1,000	275.0x	WSJ
1/30/1980	WESTERN UN CORP 2ND PFD CONV 4.90%	6,262	700	8.9x	NYSE
1/31/1980	AVCO CORP PFD CONV \$4.20	5,781	300	19.3x	NYSE
2/1/1980	ARMCO INC PFD CONV \$2.10	10,129	5,100	2.0x	NYSE
2/1/1980	ENGLEHARD MINERALS & CHEM CORP SUB DEB CONV 5.250 11/15/1997	73,000	14,000	5.2x	WSJ
2/6/1980	BENEFICIAL CORP PFD CONV \$5.50	3,768	Null	Null	NYSE
2/8/1980	NEWMONT MNG CORP PFD SER A CONV \$4.50	1,884	200	9.4x	NYSE
2/8/1980	WALTER JIM CORP 4TH PFD CONV \$1.60	10,935	200	54.7x	NYSE
2/12/1980	FIRST EXECUTIVE CORP DEL 1ST SER PREF CONV \$0.50	8,651	1,800	4.8x	OTC
2/12/1980	GULF & WESTN IND INC PFD SER D CONV 2.50	8,286	920,000	0.0x	NYSE
2/14/1980	ATLANTIC RICHFIELD CO PFD CONV \$2.80	3,220	1,100	2.9x	NYSE
2/14/1980	LINCOLN NATL CORP IND PFD SER A CONV \$3	3,899	Null	Null	NYSE
2/19/1980	NATIONAL CAN CORP PFD SER A CONV \$1.50	9,629	Null	Null	NYSE
2/19/1980	occidental PETE CORP PFD CONV \$4	3,284	200	16.4x	NYSE
2/20/1980	SUN INC PFD CONV \$2.25	4,040	200	20.2x	NYSE
2/21/1980	TRAVELERS CORP PFD CONV \$2.00	7,464	400	18.7x	NYSE
2/25/1980	UNION PACIFIC CORP PFD SER A CONV 4.75%	6,191	100	61.9x	NYSE
2/26/1980	PENNZOIL CO SUB DEB CONV 5.250 3/01/1996	183,000	5,000	36.6x	WSJ
2/26/1980	TRW INC PREF SER 1 CONV \$4.40	1,092	2,700	0.4x	NYSE
2/27/1980	BENDIX CORP PFD SER A CONV \$3	673	Null	Null	NYSE
2/27/1980	FOREMOST MCKESSON INC PFD SER A CONV \$1.80	8,370	Null	Null	NYSE
2/27/1980	ROCKWELL INTL CORP PFD SER A CONV \$4.75	1,250	1,500	0.8x	NYSE
2/28/1980	WESTERN UN CORP PFD CONV 4.60%	6,165	300	20.6x	NYSE
3/4/1980	ROCKWELL INTL CORP SUB DEB CONV 4.250 2/15/1991	115,000	10,000	11.5x	WSJ
3/4/1980	TESORO PETE CORP SUB DEB CONV 5.250 2/01/1989	269,000	24,000	11.2x	WSJ
3/5/1980	INA CORP PFD SER C CONV \$1.90	18,713	20,000	0.9x	NYSE
3/12/1980	ATLANTIC RICHFIELD CO PREF CONV \$3	342	100	3.4x	NYSE
3/17/1980	GRACE W R & CO SUB DEB CONV 6.500 11/15/1996	280,000	3,000	93.3x	WSJ
3/17/1980	ROCKWELL INTL CORP PFO SER B CONV \$1.35	8,682	100	86.8x	NYSE
3/18/1980	occidental PETE CORP PFD CONV \$3.60	5,087	100	50.9x	NYSE
3/18/1980	OFFSHORE LOGISTICS INC CUM CONV PFD \$2.4375	39,749	6,300	6.3x	OTC
3/24/1980	GULF & WESTN IND INC PFD SER C CONV \$3.875	4,898	Null	Null	NYSE
3/25/1980	TOMLINSON OIL INC WTS EXP 03/06/1982	19,728	25,900	0.8x	OTC
3/26/1980	ETHYL CORP 2ND PFO SER A CONV \$2.40	5,222	200	26.1x	NYSE
3/27/1980	AMAX INC PFD SER B CONV \$3	7,150	2,200	3.3x	NYSE
3/28/1980	TIME INC PFD SER B CONV \$1.575	13,220	43,900	0.3x	NYSE
3/31/1980	GATX CORP PFD CONV \$2.50	11,717	Null	Null	NYSE
4/1/1980	SABINE CORP SUB DEB CONV 6.500 6/15/1999	251,000	Null	Null	WSJ
4/7/1980	REYNOLDS METALS CO 2ND PFD CONV 4.50%	6,530	100	65.3x	NYSE
4/8/1980	COLT IND INC PFD SER D CONV \$4.25	4,060	Null	Null	NYSE
4/8/1980	TRW INC PREF SER 3 CONV \$4.50	5,494	6,700	0.8x	NYSE
4/10/1980	AIR FLA SYS INC PFD SER B CONV 2.40%	23,255	25,000	0.9x	OTC
4/11/1980	HOUSTON OIL & MINERALS CORP CUM CONV PFD 1.69	23,668	1,200	19.7x	ASE

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Trade Date	Security Name	Total House 17 Portrayed Volume	Total Actual Daily Volume	Magnitude Exceeded	Source
4/11/1980	TEXTRON INC PFD CONV \$2.08	15,710	Null	Null	NYSE
4/15/1980	AETNA LIFE & CAS CO PFD CONV \$2	2,548	Null	Null	NYSE
4/15/1980	CITY INVESTING CO PREF SER B CONV \$2.00	6,534	15,200	0.4x	NYSE
4/16/1980	TRITON OIL & GAS CORP PFD CONV \$1.96	4,700	530,000	0.0x	ASE
4/17/1980	MONSANTO CO PFD CONV \$2.75	7,238	Null	Null	NYSE
4/21/1980	AMERICAN BRANDS INC PFD CONV \$1.70	11,801	Null	Null	NYSE
4/21/1980	AVCO CORP PFD CONV \$4.20	7,780	200	38.9x	NYSE
4/21/1980	NATOMAS CO PFD SER B 4.00	14,000	300	46.7x	NYSE
4/21/1980	OFFSHORE LOGISTICS INC CUM CONV PFD \$2.4375	39,749	11,800	3.4x	OTC
4/21/1980	RIO GRANDE INDS INC PFD SER A CONV \$0.80	37,000	3,000	12.3x	NYSE
4/22/1980	ATLANTIC RICHFIELD CO PFD CONV \$2.80	3,080	1,600	1.9x	NYSE
4/22/1980	OGDEN CORP PFD CONV \$1.875	7,244	100	72.4x	NYSE
4/22/1980	TOMLINSON OIL INC WTS EXP 03/06/1982	35,000	15,400	2.3x	OTC
4/22/1980	UNITED TECHNOLOGIES CORP PFD CONV \$7.32	12,143	Null	Null	NYSE
4/23/1980	MEAD CORP PFD SER 68 CONV \$2.80	5,025	Null	Null	NYSE
4/28/1980	HEINZ H J CO 3RD PFD CONV \$1.70	13,480	Null	Null	NYSE
4/30/1980	LEAR SIEGLER INC PFD CONV \$2.25	2,198	Null	Null	NYSE
5/5/1980	GULF & WESTIN INDS INC PFD SER D CONV 2.50	10,161	60,000	0.2x	NYSE
5/6/1980	TRAVELERS CORP PFD CONV \$ 2.00	9,815	600	16.4x	NYSE
5/7/1980	AMERADA HESS CORP PFD CONV \$3.50	1,363	300	4.5x	NYSE
5/7/1980	CITY INVESTING CO SUB DEB CONV 7.500 12/01/1990	347,000	100,000	3.5x	WSJ
5/8/1980	TRW INC PREF SER 1 CONV \$4.40	5,672	100	56.7x	NYSE
5/9/1980	OCCIDENTAL PETE CORP PFD CONV \$4	4,688	Null	Null	NYSE
5/13/1980	SUN INC PFD CONV \$2.25	2,831	300	9.4x	NYSE
5/13/1980	WESTERN UN CORP 2ND PFD CONV 4.90%	6,718	Null	Null	NYSE
5/19/1980	COOPER INDS INC PFD SER B CONV \$2.50	3,594	Null	Null	NYSE
5/20/1980	BELCO PETE CORP SUB DEB CONV 4.750 10/01/1988	393,000	2,000	196.5x	WSJ
5/21/1980	ATLANTIC RICHFIELD CO PREF CONV \$ 3	579	Null	Null	NYSE
5/21/1980	SANTA FE INDS INC SUB DEB CONV 6.250 8/01/1998	191,000	Null	Null	WSJ
5/23/1980	CHAMPION INTL CORP PREF CONV \$1.20	14,477	300	48.3x	NYSE
5/23/1980	DAMSON OIL CORP WT EXP 03/31/1983	4,190	1,000	4.2x	OTC
5/23/1980	ROCKWELL INTL CORP PFD SER A CONV \$4.75	3,137	Null	Null	NYSE
5/28/1980	TESORO PETE CORP SUB DEB CONV 5.250 2/01/1989	315,000	56,000	5.6x	WSJ
6/3/1980	PETROLEUM & RESOURCES PFD PFD CONV \$1.75	11,623	100,000	0.1x	NYSE
6/4/1980	OCCIDENTAL PETE CORP PFD CONV \$3.60	4,230	400	10.6x	NYSE
6/4/1980	PENNZOIL CO SUB DEB CONV 5.250 3/01/1996	13,000	Null	Null	WSJ
6/4/1980	REYNOLDS R J INDS INC PFD CONV \$2.25	3,626	400	9.1x	NYSE
6/4/1980	ROCKWELL INTL CORP PFD SER B CONV \$1.35	7,034	Null	Null	NYSE
6/6/1980	BAXTER TRAVENOL LAB SUB DEB CONV 4.375 11/01/1991	336,000	Null	Null	WSJ
6/16/1980	TRW INC PREF SER 3 CONV \$4.50	4,324	300	14.4x	NYSE
6/16/1980	UNITED STATES GYPSUM CO PFD CONV \$1.80	13,541	300	45.1x	NYSE
6/18/1980	CROCKER NATL CORP PFD \$3	8,400	Null	Null	NYSE
6/23/1980	AETNA LIFE & CAS CO PFD CONV \$2	3,528	Null	Null	NYSE
6/24/1980	SABINE CORP SUB DEB CONV 6.500 6/15/1999	177,000	15,000	11.8x	WSJ
6/30/1980	TRITON OIL & GAS CORP PFD CONV \$1.96	9,434	90,000	0.1x	ASE
7/1/1980	ARMCO INC PFD CONV \$2.10	11,599	300	38.7x	NYSE
7/1/1980	EMHART CORP VA PFD CONV \$2.10	6,657	Null	Null	NYSE
7/3/1980	FIRST EXECUTIVE CORP DEL 1ST SER PREF CONV \$0.50	6,481	6,300	1.0x	OTC
7/8/1980	AMERICAN GEN INS CO PFD CONV \$0.90	12,530	Null	Null	NYSE
7/8/1980	CRUM & FORSTER PFD SER A CONV \$2.40	1,217	Null	Null	OTC
7/8/1980	LEAR SIEGLER INC PFD CONV \$2.25	7,116	100	71.2x	NYSE
7/9/1980	INA CORP PFD SER C CONV \$1.90	13,070	100,000	0.1x	NYSE
7/14/1980	CONOCO INC PFD CONV \$2	2,811	Null	Null	NYSE
7/14/1980	ESTERLINE CORP SUB DEB CONV 6.250 4/01/1995	261,000	90,000	2.9x	WSJ
7/15/1980	OGDEN CORP PFD CONV \$1.875	6,017	Null	Null	NYSE
7/16/1980	MEAD CORP PFD SER 68 CONV \$2.80	4,086	Null	Null	NYSE
7/17/1980	REYNOLDS METALS CO 2ND PFD CONV 4.50%	5,776	800	7.2x	NYSE
7/18/1980	WACHOVIA CORP PFD SER A CONV \$2.20	6,724	Null	Null	NYSE
7/21/1980	AMERADA HESS CORP PFD CONV \$3.50	2,872	100	28.7x	NYSE
7/22/1980	MCDONNEL DOUGLAS SUB DEB CONV 4.750 7/01/1991	341,000	33,000	10.3x	WSJ
7/23/1980	TRAVELERS CORP PFD CONV \$2.00	6,754	100	67.5x	NYSE
7/25/1980	GRACE W R & CO SUB DEB CONV 6.500 11/15/1996	279,000	59,000	4.7x	WSJ
7/28/1980	CITY INVESTING CO PREF SER B CONV \$2.00	10,656	5,900	1.8x	NYSE
7/28/1980	LITTON INDS INC SUB DEB CONV 3.500 4/01/1987	287,000	6,000	47.8x	WSJ
7/28/1980	WESTERN UN CORP 2ND PFD CONV 4.90%	6,047	Null	Null	NYSE
7/29/1980	RELIANCE GROUP INC PFD SER B CONV \$2.20	3,383	Null	Null	NYSE
7/30/1980	BELDEN CORP SUB DEB CONV 8.000 11/01/1990	207,000	67,000	3.1x	WSJ

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Trade Date	Security Name	Total House 17 Portrayed Volume	Total Actual Daily Volume	Magnitude Exceeded	Source
7/30/1980	HEINZ H J CO 3RD PFD CONV \$1.70	9,070	30,000	0.3x	NYSE
7/31/1980	BELCO PETE CORP SUB DEB CONV 4.750 10/01/1988	296,000	Null	Null	WSJ
8/4/1980	INTERNATIONAL TEL & TELEG CORP PFD SER N CONV \$2.25	10,560	200	52.8x	NYSE
8/12/1980	FOREMOST MCKESSON INC PFD SER A CONV \$1.80	8,530	Null	Null	NYSE
8/13/1980	BUNKER RAMO CORP PFD CONV 1.50	10,022	800	12.5x	NYSE
8/18/1980	ETHYL CORP 2ND PFD SER A CONV \$2.40	1,823	Null	Null	NYSE
8/20/1980	ATLANTIC RICHFIELD CO PFD CONV \$2.80	3,255	400	8.1x	NYSE
8/28/1980	AMAX INC PFD SER B CONV \$3	5,375	4,100	1.3x	NYSE
8/28/1980	OCCIDENTAL PETE CORP CONV \$3.60	4,484	Null	Null	NYSE
8/28/1980	PENNZOIL CO SUB DEB CONV 5.250 3/01/1996	220,000	Null	Null	WSJ
9/2/1980	CHROMALLOY AMERN CORP DEL PFD CONV \$5.00	4,000	300	13.3x	NYSE
9/3/1980	BURLINGTON NORTHERN INC PFD CONV \$2.85	5,123	900	5.7x	NYSE
9/8/1980	MC DERMOTT INC PFD SER A CONV \$2.20	37,300	2,400	15.5x	NYSE
9/8/1980	RICHMOND TANK CAR CO PFD CONV \$2.50	25,000	2,900	8.6x	ASE
9/8/1980	SUMMIT ENERGY CORP PFD CONV \$1.80	27,000	6,800	4.0x	ASE
9/9/1980	ARMCO INC PFD CONV \$2.10	10,139	3,000	3.4x	NYSE
9/9/1980	MARK CTLS CORP PFD SER A CONV \$1.20	30,000	3,100	9.7x	NYSE
9/9/1980	MCI COMMUNICATIONS CORP WT EXP 11/17/1980	3,304	150,600	0.0x	OTC
9/9/1980	OFFSHORE LOGISTICS INC CUM CONV PFD \$2.4375	25,000	3,100	8.1x	OTC
9/10/1980	BURLINGTON NORTN INC DEB CONV 5.250 1/15/1992	431,000	59,000	7.3x	WSJ
9/10/1980	GEICO CORP JR PFD CONV \$0.736	14,215	2,500	5.7x	NYSE
9/10/1980	READING & BATES CORP PFD 4TH SER CONV \$2.125	21,000	13,100	1.6x	NYSE
9/10/1980	RIO GRANDE INDs INC PFD SER A CONV \$0.80	44,900	52,300	0.9x	NYSE
9/10/1980	ROWAN COS INC PFD SER A CONV \$2.4375	8,600	30,600	0.3x	NYSE
9/11/1980	RIO GRANDE INDs INC PFD SER A CONV \$0.80	12,000	52,600	0.2x	NYSE
9/11/1980	TEXASGULF INC PFD SER A CONV \$3	3,600	300	12.0x	NYSE
9/15/1980	BANGOR PUNTA CORP PREF SER C CONV \$2	3,889	Null	Null	NYSE
9/15/1980	BRISTOL MYERS CO PFD CONV \$ 2	7,758	3,400	2.3x	NYSE
9/15/1980	SUN INC PFD CONV \$2.25	4,647	1,300	3.6x	NYSE
9/16/1980	COLT INDs INC PFD SER D CONV \$4.25	3,403	Null	Null	NYSE
9/19/1980	LEAR SIEGLER INC PFD CONV \$2.25	4,867	500	9.7x	NYSE
9/19/1980	NEWMONT MNG CORP PFD SER A CONV \$4.50	2,179	Null	Null	NYSE
9/22/1980	MCI COMMUNICATIONS CORP SR PFD CONV \$1.80	75,400	68,100	1.1x	OTC
9/23/1980	CITY INVESTING CO SUB DEB CONV 7.500 12/01/1990	229,000	30,000	7.6x	WSJ
9/23/1980	CROUSE HINDS CO PFD CONV \$3.35	1,529	Null	Null	NYSE
9/23/1980	CRUM & FORSTER PFD SER A CONV \$2.40	1,816	Null	Null	OTC
9/24/1980	BENDIX CORP PFD SER A CONV \$3	2,496	300	8.3x	NYSE
9/29/1980	SUNDSTRAND CORP PFD CONV \$3.50	2,887	Null	Null	NYSE
9/30/1980	NATIONAL CAN CORP PFD SER A CONV \$1.50	8,074	Null	Null	NYSE
10/1/1980	AMERICAN TEL & TELEG CO PFG CONV \$4	7,425	400	18.6x	NYSE
10/3/1980	CONSOLIDATED EDISON CO N Y INC PREF SER B CONV 6%	5,126	2,600	2.0x	NYSE
10/6/1980	BENEFICIAL CORP PFD CONV \$5.50	4,154	Null	Null	NYSE
10/6/1980	OGDEN CORP PFD CONV \$1.875	5,432	300	18.1x	NYSE
10/8/1980	COLT INDs INC PFD SER A CONV \$1.60	5,743	Null	Null	NYSE
10/9/1980	CITY INVESTING CO PREF SER B CONV \$2.00	9,716	2,400	4.0x	NYSE
10/10/1980	GRACE W R & CO SUB DEB CONV 6.500 11/15/1996	192,000	5,000	38.4x	WSJ
10/14/1980	BELDEN CORP SUB DEB CONV 8.000 11/01/1990	65,000	26,000	2.5x	WSJ
10/14/1980	COOPER INDs INC PFD SER B CONV \$2.50	553	Null	Null	NYSE
10/14/1980	OCCIDENTAL PETROLEUM CORP PFD CONV \$2.16	5,864	6,400	0.9x	NYSE
10/14/1980	WESTERN UN CORP 2ND PFD CONV 4.90%	4,935	Null	Null	NYSE
10/15/1980	ATLANTIC RICHFIELD CO PREF CONV \$3	876	300	2.9x	NYSE
10/23/1980	OCCIDENTAL PETE CORP PFD CONV \$4	3,651	200	18.3x	NYSE
10/23/1980	ROCKWELL INTL CORP PFD SER B CONV \$1.35	12,908	Null	Null	NYSE
10/28/1980	TRAVELERS CORP PFD CONV \$2.00	8,827	Null	Null	NYSE
10/29/1980	REYNOLDS METALS CO 2ND PFD CONV 4.50%	5,346	200	26.7x	NYSE
11/3/1980	ATLANTIC RICHFIELD CO PFD CONV \$2.80	1,633	800	2.0x	NYSE
11/3/1980	TIME INC PFD SER B CONV \$1.575	10,094	6,000	1.7x	NYSE
11/7/1980	GULF & WESTN INDs INC PFD SER D CONV 2.50	9,186	70,000	0.1x	NYSE
11/10/1980	MONSANTO CO PFD CONV \$2.75	4,353	Null	Null	NYSE
11/11/1980	LINCOLN NATL CORP IND PFD SER A CONV \$3	4,944	Null	Null	NYSE
11/11/1980	LITTON INDs INC PART PREF CONV	3,609	200	18.0x	NYSE
11/11/1980	OCCIDENTAL PETE CORP PFD CONV \$3.60	3,517	100	35.2x	NYSE
11/11/1980	UNITED TECHNOLOGIES CORP PFD CONV \$8	1,606	Null	Null	NYSE
11/12/1980	FOREMOST MCKESSON INC PFD SER A CONV \$1.80	8,165	Null	Null	NYSE
11/12/1980	GULF & WESTN INDs INC PFD SER C CONV \$3.875	3,818	Null	Null	NYSE
11/17/1980	TEXTRON INC PFD CONV \$2.08	12,784	900	14.2x	NYSE
11/18/1980	OGDEN CORP SUB DEB CONV 5.000 6/01/1993	354,000	174,000	2.0x	WSJ

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Trade Date	Security Name	Total House 17 Portrayed Volume	Total Actual Daily Volume	Magnitude Exceeded	Source
11/24/1980	AETNA LIFE & CAS CO PFD CONV \$2	5,056	Null	Null	NYSE
11/24/1980	CHROMALLOY AMERN CORP DEL PFD CONV \$5.00	3,684	Null	Null	NYSE
11/24/1980	HUGHES TOOL CO SUB DEB CONV 8.500 4/01/2005	276,000	12,000	23.0x	WSJ
11/25/1980	LOEWS THEATRES INC WT EXP 11/29/1980	3,875	Null	Null	ASE
11/25/1980	SUN INC PFD CONV \$2.25	3,335	100	33.4x	NYSE
11/26/1980	LOEWS THEATRES INC SUB DEB 6.875 12/01/1993	155,000	201,000	0.8x	WSJ
11/28/1980	FIRST EXECUTIVE CORP DEL 1ST SER PREF CONV \$0.50	3,083	1,000	3.1x	OTC
11/28/1980	WALTER JIM CORP 4TH PFD CONV \$1.60	6,513	300	21.7x	NYSE
12/2/1980	LEAR SIEGLER INC PFD CONV \$2.25	3,689	Null	Null	NYSE
12/4/1980	AIR FLA SYS INC PFD SER B CONV 2.40%	18,867	6,600	2.9x	OTC
12/9/1980	BRISTOL MYERS CO PFD CONV \$2	6,805	2,400	2.8x	NYSE
12/9/1980	PETROLEUM & RESOURCES PFD PFD CONV \$1.75	9,717	20,000	0.5x	NYSE
12/11/1980	TRE CORP SUB DEB CONV 9.750 3/01/2002	61,000	2,000	30.5x	WSJ
12/16/1980	BENDIX CORP PFD SER A CONV \$3	3,385	Null	Null	NYSE
12/16/1980	INA CORP PFD SER C CONV \$1.90	13,536	1,050,000	0.0x	NYSE
12/16/1980	REYNOLDS R J INDS INC PFD CONV \$2.25	2,313	400	5.8x	NYSE
12/19/1980	CITY INVESTING CO PREF SER B CONV \$2.00	11,537	1,500	7.7x	NYSE
12/19/1980	COOPER INDS INC PFD SER B CONV \$2.50	348	Null	Null	NYSE
12/22/1980	ASHLAND OIL INC SUB DEB CONV 4.750 8/15/1993	317,000	Null	Null	WSJ
12/22/1980	INGERSOLL RAND CO PREF CONV \$2.35	7,983	10,600	0.8x	NYSE
12/23/1980	ROCKWELL INTL CORP PFD SER A CONV \$4.75	1,236	Null	Null	NYSE
12/26/1980	TOTAL PETE NORTH AMER LTD WTS EXP 12/31/1980	16,893	Null	Null	ASE
12/30/1980	HOUSTON OIL & MINERALS CORP CUM CONV PFD 1.69	9,214	21,800	0.4x	ASE
1/2/1981	AMERICAN TEL & TELECO PFD CONV \$4	7,761	1,400	5.5x	NYSE
1/2/1981	ATLANTIC RICHFIELD CO PREF CONV \$3	673	Null	Null	NYSE
1/5/1981	TEXASGULF INC PFD SER A CONV \$3	4,155	6,400	0.6x	NYSE
1/5/1981	TRAVELERS CORP PFD CONV \$2.00	8,292	100	82.9x	NYSE
1/6/1981	DIGITAL EQUIP CORP SUB DEB CONV 8.875 6/15/2005	494,000	24,000	20.6x	WSJ
1/7/1981	COLT INDS INC PFD SER A CONV \$1.60	11,311	Null	Null	NYSE
1/7/1981	OCCIDENTAL PETE CORP PFD CONV \$4	3,849	Null	Null	NYSE
1/9/1981	CONOCO INC PFD CONV \$2	2,296	Null	Null	NYSE
1/9/1981	DEERE & CO SUB DEB CONV 5.500 1/15/2001	310,000	10,000	31.0x	WSJ
1/12/1981	AMERADA HESS CORP PFD CONV \$3.50	3,714	Null	Null	NYSE
1/13/1981	CROUSE HINDS CO PFD CONV \$3.35	1,627	Null	Null	NYSE
1/14/1981	LTV CORP SUB DEB CONV 12.000 5/15/2005	112,000	397,000	0.3x	WSJ
1/16/1981	BUNKER RAMO CORP PFD CONV 1.50	10,669	300	35.6x	NYSE
1/20/1981	OCCIDENTAL PETE CORP CONV \$3.60	3,224	200	16.1x	NYSE
1/21/1981	AVNET INC PFD SER C CONV 2.50	1,294	Null	Null	NYSE
1/21/1981	DAMSON OIL CORP WT EXP 03/31/1983	40,789	400	102.0x	OTC
1/21/1981	MONSANTO CO PFD CONV \$2.75	5,597	Null	Null	NYSE
1/21/1981	SPARKMAN ENERGY CORP PFD CONV \$1	23,589	Null	Null	OTC
1/22/1981	JOHNSON CTLs INC PFD SER B CONV \$2	5,710	Null	Null	NYSE
1/26/1981	ATLANTIC RICHFIELD CO PFD CONV 2.80	1,449	Null	Null	NYSE
1/26/1981	BELCO PETE CORP SUB DEB CONV 4.750 10/01/1988	217,000	11,000	19.7x	WSJ
1/27/1981	ETHYL CORP 2ND PFD SER A CONV \$2.40	5,418	Null	Null	NYSE
1/27/1981	PENGO INDS INC SUB DEB CONV 9.000 2/01/1995	246,000	5,000	49.2x	WSJ
2/2/1981	ROWAN COS INC PFD SER A CONV \$2.4375	5,734	23,000	0.2x	NYSE
2/3/1981	TIME INC PFD SER B CONV \$1.575	9,400	3,100	3.0x	NYSE
2/3/1981	UNITED TECHNOLOGIES CORP PFD CONV \$8	610	Null	Null	NYSE
2/4/1981	CHROMALLOY AMERN CORP DEL PFD CONV \$5.00	3,848	300	12.8x	NYSE
2/17/1981	LEAR SIEGLER INC PFD CONV \$2.25	4,406	Null	Null	NYSE
2/18/1981	DILLINGHAM CORP PFD CONV \$2	10,892	300	36.3x	NYSE
2/19/1981	IC INDS INC 2ND PFD SER 1 CONV \$3.50	8,518	1,300	6.6x	NYSE
2/20/1981	AETNA LIFE & CAS CO PFD CONV \$2	5,888	Null	Null	NYSE
2/20/1981	GENERAL DYNAMICS CORP PFD SER A CONV \$4.25	3,612	Null	Null	NYSE
2/20/1981	WALTER JIM CORP 4TH PFD CONV \$1.60	11,685	100	116.9x	NYSE
2/25/1981	BRISTOL MYERS CO PFD CONV \$2	883	2,200	0.4x	NYSE
2/25/1981	FIRST EXECUTIVE CORP DEL 1ST SER PREF CONV \$0.50	4,141	700	5.9x	OTC
2/25/1981	INSILCO CORP 2ND PFD SER A \$1.25	15,292	Null	Null	NYSE
2/26/1981	PETROLEUM & RESOURCES PFD PFD CONV \$1.75	16,217	Null	Null	NYSE
2/27/1981	TRW INC PREF SER 1 CONV \$4.40	2,851	1,300	2.2x	NYSE
2/27/1981	WASHINGTON NATL CORP PFD CONV \$2.50	7,679	300	25.6x	NYSE
3/3/1981	LINCOLN NATL CORP IND PFD SER A CONV \$3	5,771	Null	Null	NYSE
3/5/1981	CITY INVESTING CO PREF SER B CONV \$2.00	8,826	600	14.7x	NYSE
3/9/1981	INTERNATIONAL TEL & TELECO PFD SER H CONV \$4	7,428	200	37.1x	NYSE
3/9/1981	JEWEL COS PFD SER A CV \$2.31	35,675	100	356.8x	NYSE
3/10/1981	COLT INDS INC PFD SER D CONV \$4.25	3,627	Null	Null	NYSE

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3/11/1981	ATLANTIC RICHFIELD CO PREF CONV \$3	1,095	300	3.7x	NYSE
3/11/1981	CROWN ZELLERBACH CORP PFD SER A CONV \$4.625	17,087	24,200	0.7x	NYSE
3/11/1981	PATRICK PETE CO WTS EXP 04/09/1981	25,926	30,200	0.9x	ASE
3/13/1981	COOPER INDS INC PFD CON \$2.90	17,297	16,400	1.1x	NYSE
3/16/1981	INA CORP PFD SER C CONV \$1.90	10,123	Null	Null	NYSE
3/16/1981	RELIANCE GROUP INC PFD SER B CONV \$2.20	1,551	100	15.5x	NYSE
3/17/1981	CHAMPION INTL CORP PREF CONV \$4.60	19,000	5,400	3.5x	NYSE
3/17/1981	GEORGIA PAC CORPORATION PFD SER A CONV	13,119	1,100	11.9x	NYSE
3/18/1981	AIR FLA SYS INC PFD SER B CONV 2.40%	31,490	11,100	2.8x	OTC
3/18/1981	NEWMONT MNG CORP PFD SER A CONV \$4.50	2,219	Null	Null	NYSE
3/19/1981	INTERCO INC PFD SER D CONV \$7.75	7,174	2,000	3.6x	NYSE
3/20/1981	FEDERAL PAPER BRD INC PFD CONV 1.20	9,732	9,900	1.0x	NYSE
3/23/1981	OFFSHORE LOGISTICS INC CUM CONV PFD \$2.4375	15,070	900	16.7x	OTC
3/24/1981	BRUNSWICK CORP PFD SER A CONV \$2.40	36,190	800	45.2x	NYSE
3/24/1981	MCI COMMUNICATIONS CORP SR PFD CONV \$1.80	41,717	36,600	1.1x	OTC
3/24/1981	WESTERN UN CORP 2ND PFD CONV 4.90%	5,882	100	58.8x	NYSE
3/24/1981	WHEELABRATOR FRYE INC PFD SER B CONV \$2	5,578	300	18.6x	NYSE
3/25/1981	AMAX INC PFD SER B CONV \$3	2,995	2,000	1.5x	NYSE
3/30/1981	AMERICAN BRANDS INC PFD CONV \$1.70	5,921	Null	Null	NYSE
3/30/1981	BUNKER RAMO CORP PFD CONV 1.50	8,467	600	14.1x	NYSE
3/30/1981	EMHART CORP VA PFD CONV \$2.10	5,381	Null	Null	NYSE
3/31/1981	CHRIS CRAFT IND INC PFD \$1.40	4,654	Null	Null	NYSE
4/7/1981	INGERSOLL RAND CO PREF CONV \$2.35	7,973	1,600	5.0x	NYSE
4/7/1981	ROCKWELL INTL CORP PFD SER B CONV \$1.35	4,434	Null	Null	NYSE
4/9/1981	CONOCO INC PFD CONV \$2	2,475	Null	Null	NYSE
4/10/1981	PITNEY BOWES INC PREF CONV \$2.12	4,534	10,000	0.5x	NYSE
4/14/1981	ATLANTIC RICHFIELD CO PFD CONV \$2.80	3,495	1,400	2.5x	NYSE
4/14/1981	UNITED TECHNOLOGIES CORP PFD CONV \$3.875	5,419	600	9.0x	NYSE
4/20/1981	GULF & WESTN INDS INC PFD SER D CONV 2.50	2,272	Null	Null	NYSE
4/20/1981	TIME INC PFD SER B CONV \$1.575	5,166	18,100	0.3x	NYSE
4/22/1981	I C INDS INC 2ND PFD SER 1 CONV \$3.50	7,576	2,600	2.9x	NYSE
4/24/1981	INTERNATIONAL TEL & TELEG CORP PFD SER K CONV \$4	4,401	18,300	0.2x	NYSE
4/27/1981	DILLINGHAM CORP PFD CONV \$2	11,435	3,000	3.8x	NYSE
4/29/1981	ALUMINUM CO AMER SUB DEB CONV 5.250 9/15/1991	311,000	67,000	4.6x	WSJ
4/29/1981	CHROMALLOY AMERN CORP DEL PFD CONV \$5.00	3,911	Null	Null	NYSE
4/29/1981	UNITED TECHNOLOGIES CORP PFD CONV \$8	2,757	100	27.6x	NYSE
5/5/1981	BRISTOL MYERS CO PFD CONV \$2	6,220	8,900	0.7x	NYSE
5/5/1981	LEAR SIEGLER INC PFD CONV \$2.25	3,810	Null	Null	NYSE
5/6/1981	LTV CORPORATION PART PREF CONV SER 1	12,413	400	31.0x	NYSE
5/13/1981	BALDWIN UTD CORP PFD CL U CONC \$2.06	6,203	3,800	1.6x	NYSE
5/18/1981	ROHR IND INC PFD SER B CONV 3.125	35,780	15,700	2.3x	NYSE
5/19/1981	GENERAL DYNAMICS CORP PFD SER A CONV \$4.25	4,337	20,000	0.2x	NYSE
5/20/1981	XCOR INTL INC CL A	18,902	44,700	0.4x	OTC
5/21/1981	CURTIS WRIGHT CORP CL A CONV \$2 PFD	6,790	200	34.0x	NYSE
5/26/1981	INTERCO INC PFD SER D CONV \$7.75	2,064	Null	Null	NYSE
5/26/1981	LIBERTY NATL CORP PFD CONV \$2.125	12,166	5,100	2.4x	OTC
5/26/1981	US AIR INC SR PFD SER A CONV \$1.875	7,608	5,300	1.4x	NYSE
5/27/1981	TODD SHIPYARDS CORP SUB DEB CONV 10.500 3/01/2000	233,000	32,000	7.3x	WSJ
6/1/1981	AMERICAN BRANDS INC PFD CONV \$2.67	8,198	10,500	0.8x	NYSE
6/3/1981	INSILCO CORP 2ND PFD SER A \$1.25	13,003	Null	Null	NYSE
6/3/1981	MCI COMMUNICATIONS CORP \$1.84 CUM CONV PREFERRED	59,705	34,900	1.7x	OTC
6/8/1981	AMAX INC PFD SER B CONV \$3	3,668	100	36.7x	NYSE
6/9/1981	PENN CENT CORP 1ST SPL PREF CONV \$5.27	9,583	3,000	3.2x	NYSE
6/9/1981	TEXASGULF INC PFD SER A CONV \$3	2,749	100	27.5x	NYSE
6/12/1981	BERGEN BRUNSWIG CORP PFD SER 1 CONV \$1.15	5,252	4,000	1.3x	ASE
6/17/1981	CHAMPION INTL CORP PREF CONV \$1.20	9,847	100	98.5x	NYSE
6/18/1981	INA CORP PFD SER C CONV \$1.90	4,738	Null	Null	NYSE
6/19/1981	INGERSOL RAND CO PREF CONV \$2.35	9,499	7,300	1.3x	NYSE
6/19/1981	READING & BATES CORP PFD 4TH SER CONV \$2.125	21,168	11,200	1.9x	NYSE
6/22/1981	SUMMIT ENERGY CORP PFD CONV \$1.80	36,775	1,700	21.6x	ASE
6/24/1981	LOCKHEED CORP \$11.25 PFD	15,838	1,600	9.9x	NYSE
6/24/1981	PITNEY BOWES INC PREF CONV \$2.12	10,738	2,300	4.7x	NYSE
6/25/1981	SUN INC PFD CONV \$2.25	5,519	500	11.0x	NYSE
6/29/1981	JAMES RIVER CORP OF VA SER G \$5.40 CUM CO PFD	8,200	100	82.0x	NYSE
7/1/1981	AMERICAN TEL & TELEG CO PFD CONV \$4	5,764	1,200	4.8x	NYSE
7/1/1981	FMC CORP PFD CONV \$2.25	7,354	2,600	2.8x	NYSE
7/8/1981	ATLANTIC RICHFIELD CO PFD CONV \$2.80	2,726	600	4.5x	NYSE

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7/8/1981	UNITED TECHNOLOGIES CORP PFD CONV \$7.32	2,966	400	7.4x	NYSE
7/9/1981	ETHYL CORP 2ND PFD SER A CONV \$2.40	3,518	Null	Null	NYSE
7/10/1981	TRANSCO COMPANIES INC CUM CONV PFD 3.875 SERIES	20,115	2,900	6.9x	NYSE
7/14/1981	BERGEN BRUNSWIG CORP PFD SER 1 CONV \$1.15	6,905	400	17.3x	ASE
7/14/1981	OCCIDENTAL PETE CORP PFD CONV \$3.60	3,283	Null	Null	NYSE
7/15/1981	KOPPERS INC PREF CONV \$10	7,370	9,600	0.8x	NYSE
7/16/1981	GOULD INC PFD CONV \$1.35	11,751	100	117.5x	NYSE
7/21/1981	CONSOLIDATED FOODS CORP PFD SER A CONV \$4.50	4,766	Null	Null	NYSE
7/23/1981	HEINZ H J CO 3RD PFD CONV \$1.70	10,292	200	51.5x	NYSE
7/24/1981	FAIRCHILD IND'S INC PFD SER A CONV \$3.60	8,152	2,500	3.3x	NYSE
7/24/1981	GATX CORP PFD CONV \$2.50	6,189	100	61.9x	NYSE
7/24/1981	HOLIDAY INNS INC SUB DEB CONV 9.625 4/01/2005	271,000	27,000	10.0x	WSJ
7/27/1981	REYNOLDS R J IND'S INC PFD CONV \$2.25	2,549	900	2.8x	NYSE
8/5/1981	INTERCO INC PFD SER D CONV \$7.75	2,958	200	14.8x	NYSE
8/5/1981	TESORO PETE CORP SUB DEB CONV 5.250 2/01/1989	321,000	80,000	4.0x	WSJ
8/5/1981	UNITED TECHNOLOGIES CORP PFD CONV \$8	1,573	Null	Null	NYSE
8/11/1981	DEERE & CO SUB DEB CONV 5.500 1/15/2001	351,300	Null	Null	WSJ
8/11/1981	WASHINGTON NAT'L CORP PFD CONV \$2.50	4,764	Null	Null	NYSE
8/17/1981	ATLANTIC RICHFIELD CO PFD CONV \$2.80	2,792	400	7.0x	NYSE
8/18/1981	PENNZOIL CO SUB DEB CONV 5.250 3/01/1996	156,000	Null	Null	WSJ
8/18/1981	SUNDSTRAND CORP PFD CONV \$3.50	2,261	Null	Null	NYSE
8/20/1981	WALTER JIM CORP 4TH PFD CONV \$1.60	14,637	Null	Null	NYSE
8/27/1981	TRW INC PREF SER 1 CONV \$4.40	3,031	1,100	2.8x	NYSE
9/1/1981	FEDERAL PAPER BRD INC PFD CONV 1.20	11,852	500	23.7x	NYSE
9/1/1981	SUN INC PFD CONV \$2.25	4,144	600	6.9x	NYSE
9/3/1981	MONSANTO CO PFD CONV \$ 2.75	3,345	Null	Null	NYSE
9/4/1981	CHAMPION INT'L CORP PREF CONV \$1.20	13,420	Null	Null	NYSE
9/8/1981	TEXTRON INC PFD CONV \$2.08	11,145	400	27.9x	NYSE
9/9/1981	LTV CORPORATION PART PREF CONV SER 1	10,650	Null	Null	NYSE
9/10/1981	AMERICAN BRANDS INC PFD CONV \$1.70	12,120	Null	Null	NYSE
9/16/1981	FMC CORP PFD CONV \$2.25	9,735	300	32.5x	NYSE
9/22/1981	HEINZ H J CO 3RD PFD CONV \$1.70	9,503	Null	Null	NYSE
9/23/1981	BALDWIN UTD CORP PFD CL U CONC \$2.06	5,837	Null	Null	NYSE
9/28/1981	UNITED TECHONLOGIES CORP PFD CONV \$3.875	7,381	41,000	0.2x	NYSE
9/29/1981	WESTERN UN CORP PFD CONV 4.60%	3,086	600	5.1x	NYSE
10/5/1981	ETHYL CORP 2ND PFD SER A CONV \$2.40	6,536	Null	Null	NYSE
10/6/1981	AMERICAN MED INT'L INC SUB DEB CONV 8.000 6/01/2000	189,000	Null	Null	WSJ
10/6/1981	LEAR SIEGLER INC PFD CONV \$2.25	4,411	100	44.1x	NYSE
10/7/1981	CITY INVESTING CO PREF SER B CONV \$2.00	9,780	500	19.6x	NYSE
10/9/1981	ROCKWELL INT'L CORP PFD SER B CONV \$1.35	6,599	Null	Null	NYSE
10/12/1981	RELIANCE GROUP INC PFD SER B CONV \$2.20	3,269	600	5.4x	NYSE
10/19/1981	BRISTOL MYERS CO PFD CONV \$ 2	6,629	25,000	0.3x	NYSE
10/19/1981	GOULD INC PFD CONV \$1.35	13,127	Null	Null	NYSE
10/20/1981	CROCKER NAT'L CORP PFD \$3	5,277	Null	Null	NYSE
10/20/1981	UNITED TECHNOLOGIES CORP PFD CONV \$8	965	Null	Null	NYSE
10/22/1981	GENERAL DYNAMICS CORP PFD SER A CONV \$4.25	7,607	Null	Null	NYSE
10/22/1981	TIME INC PFD SER B CONV \$1.575	8,828	700	12.6x	NYSE
10/26/1981	TRW INC PREF SER 1 CONV \$4.40	2,561	Null	Null	NYSE
10/30/1981	TRAVELERS CORP PFD CONV \$2.00	5,839	Null	Null	NYSE
11/6/1981	ROWAN COS INC PFD SER A CONV \$2.4375	3,835	900	4.3x	NYSE
11/9/1981	AMAX INC PFD SER B CONV \$3	5,357	300	17.9x	NYSE
11/23/1981	LTV CORPORATION PART PREF CONV SER 1	18,851	Null	Null	NYSE
11/24/1981	AMERADA HESS CORP PFD CONV \$3.50	1,255	Null	Null	NYSE
11/30/1981	FMC CORP PFD CONV \$2.25	12,284	1,800	6.8x	NYSE
11/30/1981	TEXTRON INC PFD CONV \$2.08	13,591	6,800	2.0x	NYSE
12/3/1981	HOLIDAY INNS INC SUB DEB CONV 9.625 04/01/2005	119,000	6,000	19.8x	WSJ
12/7/1981	RCA CORP 1ST PFD CONV \$4	8,765	2,700	3.2x	NYSE
12/8/1981	INTERNATIONAL TEL & TELEG CORP PFD SER H CONV \$4	7,147	Null	Null	NYSE
12/10/1981	EATON CORP PFD CONV A \$2.30	6,287	Null	Null	OTC
12/14/1981	UNITED TECHONLOGIES CORP PFD CONV \$3.875	6,742	1,700	4.0x	NYSE
12/14/1981	WOOLWORTH FW CO PFD SER A CONV \$2.20	14,494	Null	Null	NYSE
12/15/1981	FOREMOST MCKESSON INC PFD SER A CONV \$1.80	6,594	300	22.0x	NYSE
12/15/1981	MC DERMOTT INC PFD SER A CONV \$2.20	8,936	5,100	1.8x	NYSE
12/16/1981	WESTERN UN CORP PFD CONV 4.60%	3,701	400	9.3x	NYSE
12/21/1981	AMERICAN BROADCASTING COS INC WT EXP 01/02/0982	6,885	1,400	4.9x	ASE
12/22/1981	BALDWIN UTD CORP PFD CL U CONC \$2.06	7,362	100	73.6x	NYSE
12/23/1981	BRISTOL MEYERS CO PFD CONV \$2	7,798	1,000	7.8x	NYSE

Convertible Arbitrage IA Business Volume Analysis, A&B Accounts
Pre-1993 Period

Exhibit 3

Trade Date	Security Name	Total House 17 Portrayed Volume	Total Actual Daily Volume	Magnitude Exceeded	Source
12/30/1981	ROCKWELL INTL CORP PFD SER B CONV \$1.35	3,282	Null	Null	NYSE
12/31/1981	CONSOLIDATED FOODS CORP PFD SER A CONV \$4.50	4,117	Null	Null	NYSE
12/31/1981	OGDEN CORP PFD CONV \$1.875	5,360	Null	Null	NYSE
1/12/1982	ATLANTIC RICHFIELD CO PREF CONV \$3	1,423	Null	Null	NYSE
1/12/1982	WHEELABRATOR FRYE INC PFD SER B CONV \$2	8,064	Null	Null	NYSE
1/20/1982	NEWMONT MNG CORP PFD SER A CONV \$4.50	1,371	Null	Null	NYSE
1/21/1982	ATLANTIC RICHFIELD CO PFD CONV \$2.80	3,601	300	12.0x	NYSE
1/22/1982	AMERICAN BRANDS INC PFD CONV \$2.67	9,197	Null	Null	NYSE
1/25/1982	UNITED STATES GYPSUM CO PFD CONV \$1.80	11,204	Null	Null	NYSE
1/26/1982	BRUNSWICK CORP SUB DEB CONV 10,000 8/15/2006	317,000	830,000	0.4x	WSJ
1/26/1982	CONTINENTAL CORP PFD SER A CONV \$2.50	4,418	Null	Null	NYSE
1/26/1982	FLAGSHIP BKS INC PFD CONV \$2.48	36,695	300	122.3x	OTC
1/26/1982	GENERAL DYNAMICS CORP PFD SER A CONV \$4.25	18,348	50,000	0.4x	NYSE
1/27/1982	TRANS WORLD CORP PFD SER C CONV \$2.66	59,880	13,100	4.6x	NYSE
2/2/1982	WACHOVIA CORP PFD SER A CONV \$2.20	2,666	Null	Null	NYSE
2/3/1982	GRACE W R & CO SUB DEB CONV 6,500 11/15/1996	242,000	Null	Null	WSJ
2/4/1982	SUN INC PFD CONV \$2.25	5,185	400	13.0x	NYSE
2/5/1982	ROCKWELL INTL CORP PFD SER A CONV \$4.75	2,482	Null	Null	NYSE
2/9/1982	BALLY MFG CORP SUB DEB CONV 6,000 9/15/1998	1,292,000	3,000	430.7x	WSJ
2/9/1982	OCCIDENTAL PETE CORP PFD CONV \$4	5,360	Null	Null	NYSE
2/9/1982	TRANSCO COMPANIES INC CUM CONV PFD 3.875 SERIES	23,120	4,000	5.8x	NYSE
2/10/1982	AMERADA HESS CORP PFD CONV \$3.50	3,953	Null	Null	NYSE
2/16/1982	AMERICAN EXPRESS CO WTS EXP 02/28/1987	18,990	1,100	17.3x	ASE
2/16/1982	BENDIX CORP PFD SER B CONV 9 3/4%	38,778	800	48.5x	NYSE
2/16/1982	HOLIDAY INNS INC SUB DEB CONV 9.625 04/01/2005	200,000	85,000	2.4x	WSJ
2/16/1982	HOLIDAY INNS INC SUB DEB CONV 9.625 4/01/2005	200,000	85,000	2.4x	WSJ
2/16/1982	HOLIDAY INNS INC SUB DEB CONV 9.625 4/01/2005	144,000	85,000	1.7x	WSJ
2/16/1982	READING & BATES CORP PFD 4TH SER CONV \$2.125	45,630	39,200	1.2x	NYSE
2/16/1982	UNITED TECHNOLOGIES CORP PFD CONV \$3.875	8,385	2,600	3.2x	NYSE
2/17/1982	CHAMPION INTL CORP PREF CONV \$1.20	21,852	200	109.3x	NYSE
2/18/1982	ASHLAND OIL INC PFD SER 1981 CONV \$3.96	31,746	400	79.4x	NYSE
2/19/1982	FLEXI VAN CORP PFD CONV \$2.75	40,000	4,400	9.1x	NYSE
2/23/1982	FOREMOST MCKESSON INC PFD SER A CONV \$1.80	5,612	Null	Null	NYSE
2/23/1982	TEXTRON INC PFD CONV \$2.08	10,275	3,100	3.3x	NYSE
3/5/1982	FEDERAL PAPER BOARD PFD \$1.20	9,661	100	96.6x	NYSE
3/5/1982	UNITED TECHNOLOGIES CORP PFD CONV \$8	1,268	Null	Null	NYSE
3/9/1982	CONSOLIDATED FOOD CORP PFD SER A CONV \$4.50	4,423	100	44.2x	NYSE
3/15/1982	TIME INC PFD SER B CONV \$1.575	6,585	16,700	0.4x	NYSE
3/18/1982	EATON CORP PFD CONV 4.75%	9,533	Null	Null	NYSE
3/18/1982	TRW INC PREF 3 CONV \$4.50	4,123	100	41.2x	NYSE
3/19/1982	ROCKWELL INTL CORP PFD SER B CONV \$1.35	3,052	400	7.6x	NYSE
3/30/1982	MC DERMOTT INC PFD SER A CONV \$2.20	28,977	13,500	2.1x	NYSE
3/31/1982	WHEELABRATOR FRYE INC PFD SER B CONV \$2	11,957	700	17.1x	NYSE
4/2/1982	NEWMONT MNG CORP PFD SER A CONV \$4.50	3,418	Null	Null	NYSE
4/5/1982	VIACOM INTL INC PFD CONV \$2.10	29,688	40,000	0.7x	NYSE
4/5/1982	WASHINGTON NATL CORP PFD CONV \$2.50	8,236	100	82.4x	NYSE
4/5/1982	WESTERN UN CORP 2ND PFD CONV 4.90%	5,674	Null	Null	NYSE
4/6/1982	INTERNATIONAL TEL & TELEG CORP PFD SER N CONV \$2.25	9,731	2,100	4.6x	NYSE
4/6/1982	SUN INC PFD CONV \$2.25	5,034	100	50.3x	NYSE
4/8/1982	ATLANTIC RICHFIELD CO PREF CONV \$3	1,240	Null	Null	NYSE
4/13/1982	MATTEL INC PFD \$25 SER A CONV DIVID \$2.50	28,985	1,300	22.3x	NYSE
4/15/1982	OCCIDENTAL PETE CORP PFD CONV \$4	5,468	Null	Null	NYSE
4/16/1982	PFIZER INC SUB DEB CONV 4,000 2/15/1997	584,000	Null	Null	WSJ
4/20/1982	MONSANTO CO PFD CONV \$2.75	4,166	Null	Null	NYSE
4/30/1982	TEXTRON INC PFD CONV \$2.08	12,678	100	126.8x	NYSE
5/3/1982	BALDWIN UTD CORP PFD CL U CONC \$2.06	1,804	100	18.0x	NYSE
5/11/1982	BRISTOL MYERS CO PFD CONV \$2	5,619	Null	Null	NYSE
5/12/1982	WACHOVIA CORP PFD SER A CONV \$2.20	3,652	Null	Null	NYSE
5/14/1982	TIME INC PFD SER B CONV \$1.575	8,126	600	13.5x	NYSE
5/21/1982	CONSOLIDATED FOOD CORP PFD SER A CONV \$4.50	7,153	Null	Null	NYSE
5/24/1982	WALTER JIM CORP 4TH PFD CONV \$1.60	15,905	200	79.5x	NYSE
5/26/1982	WESTERN UNION CORP PFD CONV 4.60%	6,322	Null	Null	NYSE
6/7/1982	ATLANTIC RICHFIELD CO PREF CONV \$3	1,321	Null	Null	NYSE
6/7/1982	LEAR SIEGLER INC PFD CONV \$2.25	4,295	Null	Null	NYSE
6/8/1982	AMERICAN BRANDS INC PFD CONV \$2.67	7,760	Null	Null	NYSE
6/8/1982	FMC CORP PFD CONV \$2.25	11,845	Null	Null	NYSE
6/8/1982	GENERAL TEL & ELECTRS CORP PFD CONV 5.00%	13,276	600	22.1x	NYSE

Convertible Arbitrage IA Business Volume Analysis, A&B Accounts
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Trade Date	Security Name	Total House 17 Portrayed Volume	Total Actual Daily Volume	Magnitude Exceeded	Source
6/17/1982	SUN INC PFD CONV \$2.25	5,197	100	52.0x	NYSE
6/18/1982	NEWMONT MNG CORP PFD SER A CONV \$4.50	3,505	Null	Null	NYSE
6/22/1982	INTERNATIONAL TEL & TELECO CORP PFD SER K CONV \$4	9,856	2,600	3.8x	NYSE
6/29/1982	INTERNATIONAL TEL & TELECO CORP PFD SER N CONV \$2.25	11,032	2,800	3.9x	NYSE
7/2/1982	FOREMOST MCKESSON INC PFD SER A CONV \$1.80	8,126	Null	Null	NYSE
7/7/1982	AMERICAN HOME PRODS CORP PFD CONV \$2	1,122	Null	Null	NYSE
7/7/1982	UNITED STATES GYPSUM CO PFD CONV \$1.80	10,080	Null	Null	NYSE
7/8/1982	AMERADA HESS CORP PFD CONV \$3.50	5,271	Null	Null	NYSE
7/8/1982	occidental PETE CORP PFD CONV \$3.60	5,868	Null	Null	NYSE
7/14/1982	BALDWIN UTD CORP PFD CL U CONC \$2.06	5,021	300	16.7x	NYSE
7/20/1982	EMHART CORP VA WT EXP 07/24/1982	11,418	9,100	1.3x	OTC
7/21/1982	WOOLWORTH FW CO PFD SER A CONV \$2.20	10,795	1,400	7.7x	NYSE
7/22/1982	PAPERCRAFT CORP SUB CV DEB 5.250 6/01/1994	310,000	Null	Null	WSJ
7/22/1982	TEXTRON INC PFD CONV \$2.08	29,224	200	146.1x	NYSE
7/22/1982	TRANE CO SUB DEB CONV 4.000 9/15/1992	415,000	Null	Null	WSJ
7/30/1982	CONSOLIDATED FOODS CORP PFD SER A CONV \$4.50	4,072	Null	Null	NYSE
8/2/1982	BRISTOL MYERS CO PFD CONV \$2	6,275	Null	Null	NYSE
8/2/1982	WALTER JIM CORP 4TH PFD CONV \$1.60	12,852	1,200	10.7x	NYSE
8/5/1982	ETHYL CORP 2ND PFD SER A CONV \$2.40	6,086	Null	Null	NYSE
8/13/1982	GATX CORP PFD CONV \$2.50	11,683	Null	Null	NYSE
8/17/1982	INTERNATIONAL TEL & TELECO CORP PFD SER H CONV \$4	7,699	Null	Null	NYSE
8/19/1982	AMERICAN BRANDS INC PFD CONV \$2.67	7,853	Null	Null	NYSE
8/19/1982	TRW INC PREF SER 1 CONV \$4.40	1,610	1,100	1.5x	NYSE
8/23/1982	WACHOVIA CORP PFD SER A CONV \$2.20	3,546	Null	Null	NYSE
8/23/1982	WHEELABRATOR FRYE INC PFD SER B CONV \$2	10,072	Null	Null	NYSE
8/25/1982	ROCKWELL INTL CORP PFD SER B CONV \$1.35	3,799	300	12.7x	NYSE
9/2/1982	ATLANTIC RICHFIELD CO PFD CONV \$2.80	3,799	700	5.4x	NYSE
9/2/1982	MONSANTO CO PFD CONV \$2.75	4,702	Null	Null	NYSE
9/2/1982	NEWMONT MNG CORP PFD SER A CONV \$4.50	2,484	Null	Null	NYSE
9/8/1982	UNITED STATES GYPSUM CO PFD CONV \$1.80	17,564	1,300	13.5x	NYSE
9/13/1982	OGDEN CORP PFD CONV \$1.875	10,823	Null	Null	NYSE
9/13/1982	PITNEY BOWES INC PREF CONV \$2.12	11,115	13,500	0.8x	NYSE
9/13/1982	ROCKWELL INTL CORP PFD SER A CONV \$4.75	1,847	Null	Null	NYSE
9/15/1982	KROGER CO SUB DEB CONV 10.250 6/15/2006	308,000	Null	Null	WSJ
9/15/1982	TEXTRON INC PFD CONV \$2.08	13,727	400	34.3x	NYSE
9/20/1982	AMERICAN HOME PRODS CORP PFD CONV \$2	2,699	Null	Null	NYSE
9/23/1982	EMHART CORP VA PFD CONV \$2.10	9,067	Null	Null	NYSE
9/24/1982	AMERICAN BRANDS INC PFD CONV \$1.70	8,591	Null	Null	NYSE
9/30/1982	BRISTOL MEYERS CO PFD CONV \$2	4,664	Null	Null	NYSE
9/30/1982	BRISTOL MYERS CO PFD CONV \$2	5,405	Null	Null	NYSE
9/30/1982	TIME INC PFD SER B CONV \$1.575	11,998	100	120.0x	NYSE
10/6/1982	NORTON SIMON INC PFD SER A CONV \$1.60	6,861	Null	Null	NYSE
10/7/1982	JOHNSON CTLS INC PFD SER B CONV \$2	9,022	Null	Null	NYSE
10/8/1982	HOUSEHOLD INTL INC PFD CONV \$2.375	5,733	100	57.3x	NYSE
10/13/1982	ATLANTIC RICHFIELD CO PREF CONV \$3	778	Null	Null	NYSE
10/18/1982	WESTERN UN CORP 2ND PFD CONV 4.90%	2,983	500	6.0x	NYSE
10/19/1982	ETHYL CORP 2ND PFD SER A CONV \$2.40	6,380	Null	Null	NYSE
10/20/1982	GENERAL DYNAMICS CORP PFD SER A CONV \$4.25	5,228	60,000	0.1x	NYSE
10/26/1982	GTE CORP PFD CONV 5%	11,204	700	16.0x	NYSE
10/27/1982	GOULD INC PFD CONV \$1.35	11,240	Null	Null	NYSE
11/3/1982	HOUSEHOLD INTL INC PFD CONV \$2.50	10,889	800	13.6x	NYSE
11/3/1982	TRW INC PREF SER 1 CONV \$4.40	3,956	200	19.8x	NYSE
11/15/1982	HOSPITAL CORP OF AMER DEB CV 8.750 2/15/2006	463,000	141,000	3.3x	WSJ
11/22/1982	RIO GRANDE IND INC PFD SER A CONV \$0.80	19,216	122,300	0.2x	NYSE
11/22/1982	SUN INC PFD CONV \$2.25	8,196	700	11.7x	NYSE
12/6/1982	AMERICAN BRANDS INC PFD CONV \$1.70	7,187	Null	Null	NYSE
12/6/1982	TIME INC PFD SER B CONV \$1.575	7,472	500	14.9x	NYSE
12/15/1982	EMHART CORP VA PFD CONV \$2.10	5,019	Null	Null	NYSE
12/15/1982	JAMES RIVER CORP OF VA SER G \$5.40 CUM CO PFD	2,443	18,400	0.1x	NYSE
12/17/1982	INTERCO INC PFD SER D CONV \$7.75	6,349	4,100	1.5x	NYSE
12/23/1982	AMERICAN TEL & TELECO PFD CONV \$4	10,804	1,400	7.7x	NYSE
1/3/1983	ATLANTIC RICHFIELD CO PREF CONV \$3	1,264	100	12.6x	NYSE
1/4/1983	FOREMOST MCKESSON INC PFD SER A CONV \$1.80	9,090	200	45.5x	NYSE
1/6/1983	NORTON SIMON INC PFD SER A CONV \$1.60	7,033	Null	Null	NYSE
1/10/1983	JOHNSON CTLS INC PFD SER B CONV \$2	12,729	Null	Null	NYSE
1/11/1983	LEAR SIEGLER INC PFD CONV \$2.25	4,260	Null	Null	NYSE
1/19/1983	PHILIPS IND INC SPL PFD CONV \$1	21,428	200	107.1x	NYSE

Convertible Arbitrage IA Business Volume Analysis, A&B Accounts
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Trade Date	Security Name	Total House 17 Portured Volume	Total Actual Daily Volume	Magnitude Exceeded	Source
1/24/1983	CONSOLIDATED FOODS CORP PFD SER A CONV \$4.50	4,563	Null	Null	NYSE
1/24/1983	TRW INC PREF SER 1 CONV \$4.40	3,305	Null	Null	NYSE
2/2/1983	WHEELABRATOR FRYE INC COM PAR \$0.30	12,558	Null	Null	NYSE
2/8/1983	BRISTOL MYERS CO PFD CONV \$2	7,642	200	38.2x	NYSE
2/8/1983	HOUSEHOLD INTL INC PFD CONV \$2.50	9,940	100	99.4x	NYSE
2/22/1983	DIGITAL SWITCH CORP WT EXP 07/29/1984	12,657	3,700	3.4x	OTC
2/23/1983	TIME INC PFD SER B CONV \$1.575	10,575	300	35.3x	NYSE
2/25/1983	MERRIL LYNCH & CO INC SUB DEB CONV 9.250 12/15/2005	345,000	9,000	38.3x	WSJ
3/2/1983	AMERICAN BRANDS INC PFD CONV \$1.70	8,445	Null	Null	NYSE
3/9/1983	OGDEN CORP PFD CONV \$1.875	8,609	Null	Null	NYSE
3/11/1983	FMC CORP PFD CONV \$2.25	8,713	Null	Null	NYSE
3/11/1983	WASHINGTON NATL CORP PFD CONV \$2.50	15,204	200	76.0x	NYSE
3/18/1983	JOHNSON CTLS INC PFD SER B CONV \$2	14,141	Null	Null	NYSE
3/18/1983	ROHR IND INC PFD SER B CONV 3.125	7,643	102,500	0.1x	NYSE
3/23/1983	GULF & WESTN IND INC PFD SER D CONV 2.50	7,406	520,000	0.0x	NYSE
3/23/1983	TRANS WORLD AIRLINES INC JR SUB DEB CONV 12.000 01/01/2005	431,000	64,000	6.7x	WSJ
3/25/1983	AMERICAN BRANDS INC PFD CONV \$2.67	10,414	200	52.1x	NYSE
4/4/1983	NEWMONT MNG CORP PFD SER A CONV \$4.50	3,635	Null	Null	NYSE
4/8/1983	INTERCO INC PFD SER D CONV \$7.75	4,443	900	4.9x	NYSE
4/12/1983	HUTTON E F GROUP INC SUB DEB CONV 9.500 12/01/2005	348,000	190,000	1.8x	WSJ
4/12/1983	TEXTRON INC PFD CONV \$2.08	10,671	700	15.2x	NYSE
4/13/1983	TRW INC PREF SER 1 CONV \$4.40	4,293	Null	Null	NYSE
4/15/1983	GENERAL DYNAMICS CORP PFD SER A CONV \$4.25	8,632	50,000	0.2x	NYSE
4/27/1983	MC DERMOTT INC PFD SER A CONV \$2.20	20,000	1,500	13.3x	NYSE
5/4/1983	HOUSEHOLD INTL INC PFD CONV \$2.50	13,545	600	22.6x	NYSE
5/6/1983	DIGITAL SWITCH CORP WT EXP 07/29/1984	3,187	1,400	2.3x	OTC
5/12/1983	WAL-MART STORES INC PFD SER A CONV 8%	9,141	100	91.4x	NYSE
5/13/1983	MONSANTO CO PFD CONV \$2.75	7,263	Null	Null	NYSE
5/16/1983	ASSOCIATED DRY GOODS CORP PFD SER A CONV \$4.75	3,989	500	8.0x	NYSE
5/16/1983	GOODRICH B F CO PFD SER C CONV \$3.125	22,133	43,200	0.5x	NYSE
5/24/1983	EMHART CORP VA PFD CONV \$2.10	6,745	Null	Null	NYSE
5/31/1983	UNITED TECHONLOGIES CORP PFD CONV \$3.875	7,889	400	19.7x	NYSE
6/1/1983	OCCIDENTAL PETE CORP PFD CONV \$3.60	15,206	Null	Null	NYSE
6/8/1983	BANCORP HAWAII INC PFD SER A CONV \$2.25	21,978	100	219.8x	OTC
6/10/1983	GOULD INC PFD CONV \$1.35	12,899	300	43.0x	NYSE
6/10/1983	ROWAN COS INC PFD SER A CONV \$2.4375	19,960	15,000	1.3x	NYSE
6/29/1983	AMERICAN TEL & TELE CO PFD CONV \$4	8,495	300	28.3x	NYSE
7/5/1983	ATLANTIC RICHFELD CO PFD CONV \$2.80	2,461	Null	Null	NYSE
7/8/1983	MERCANTILE BANKSHARES CORP PFD CONV \$3.00	7,345	1,600	4.6x	OTC
7/11/1983	PHILIPS IND INC SPL PFD CONV \$1	16,859	100	168.6x	NYSE
7/13/1983	ROCKWELL INTL CORP PFD SER B CONV \$1.35	5,877	500	11.8x	NYSE
7/13/1983	TRW INC PREF SER 1 CONV \$4.40	4,364	Null	Null	NYSE
7/18/1983	HOUSEHOLD INTL INC PFD CONV \$2.50	10,930	200	54.7x	NYSE
7/20/1983	DIGITAL SWITCH CORP WT EXP 07/29/1984	5,474	1,000	5.5x	OTC
7/21/1983	ROCKWELL INTL CORP PFD SER A CONV \$4.75	2,339	100	23.4x	NYSE
7/25/1983	SUN INC PFD CONV \$2.25	6,382	100	63.8x	NYSE
8/2/1983	FMC CORP PFD CONV \$2.25	6,326	900	7.0x	NYSE
8/3/1983	MONSANTO CO PFD CONV \$2.75	6,511	Null	Null	NYSE
8/4/1983	RAMADA INNS INC SUB DEB CONV 10.000 7/01/2000	101,000	37,000	2.7x	WSJ
8/10/1983	CITY INVESTING CO PREF SER B CONV \$2.00	13,419	400	33.5x	NYSE
8/10/1983	GENERAL DYNAMICS CORP PFD SER A CONV \$4.25	4,272	Null	Null	NYSE
8/23/1983	GTE CORP PFD CONV 5%	15,384	300	51.3x	NYSE
8/25/1983	MCKESSON CORP PFD SER A CONV 1.80	11,582	100	115.8x	NYSE
8/31/1983	INTL HARVESTER CO PREF SER A CONV \$3	21,211	5,300	4.0x	NYSE
9/8/1983	INTERCO INC PFD SER D CONV \$7.75	4,427	Null	Null	NYSE
9/8/1983	SHELLER GLOBE CORP \$3 CV PFD	6,561	Null	Null	NYSE
9/14/1983	ASSOCIATED DRY GOODS CORP PFD SER A CONV \$4.75	6,451	Null	Null	NYSE
9/16/1983	UNITED TECHONLOGIES CORP PFD CONV \$3.875	5,001	100	50.0x	NYSE
9/19/1983	BRISTOL MYERS CO PFD CONV \$2	6,030	Null	Null	NYSE
9/21/1983	ATLANTIC RICHFIELD CO PFD CONV \$2.80	5,292	700	7.6x	NYSE
9/21/1983	HOUSEHOLD INTL INC PFD CONV \$2.50	16,166	1,900	8.5x	NYSE
10/6/1983	JOHNSON CTLS INC PFD SER B CONV \$2	15,369	400	38.4x	NYSE
10/19/1983	GATX CORP PFD CONV \$2.50	11,941	Null	Null	NYSE
10/19/1983	MONSANTO CO PFD CONV \$2.75	6,442	Null	Null	NYSE
10/21/1983	FMC CORP PFD CONV \$2.25	9,879	2,100	4.7x	NYSE
10/26/1983	BELL & HOWELL CO PFD CONV \$12.00	658	3,100	0.2x	NYSE
10/28/1983	LEAR SIEGER INC PFD CONV \$2.25	6,031	Null	Null	NYSE

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Trade Date	Security Name	Total House 17 Portrayed Volume	Total Actual Daily Volume	Magnitude Exceeded	Source
10/29/1983	ASSOCIATED DRY GOODS CORP PFD SER A CONV \$4.75	7,232	Null	Null	NYSE
10/31/1983	GENERAL DYNAMICS CORP PFD SER A CONV \$4.25	3,455	Null	Null	NYSE
11/4/1983	SUN INC PFD CONV \$2.25	7,609	1,000	7.6x	NYSE
11/7/1983	MCKESSON CORP PFD SER A CONV 1.80	10,706	Null	Null	NYSE
11/9/1983	UNITED TECHNOLOGIES CORP PFD CONV \$3.875	8,646	6,400	1.4x	NYSE
11/11/1983	INTL HARVESTER CO PREF SER A CONV \$3	12,684	Null	Null	NYSE
11/16/1983	TRW INC PREF SER 3 CONV \$4.50	4,133	Null	Null	NYSE
11/21/1983	EMHART CORP VA PFD CONV \$ 2.10	7,902	Null	Null	NYSE
11/22/1983	ATLANTIC RICHFIELD CO PFD CONV \$2.80	3,095	300	10.3x	NYSE
12/2/1983	BRISTOL MEYERS CO PFD CONV \$2	6,722	Null	Null	NYSE
12/5/1983	HOUSEHOLD INTL INC PFD CONV \$2.50	14,502	1,100	13.2x	NYSE
12/9/1983	AMERADA HESS CORP PFD CONV \$3.50	4,919	500	9.8x	NYSE
12/16/1983	MONSANTO CO PFD CONV \$2.75	6,690	Null	Null	NYSE
12/22/1983	ETHYL CORP 2ND PFD SER A CONV \$2.40	4,886	Null	Null	NYSE
12/22/1983	FMC CORP PFD CONV \$2.25	11,756	Null	Null	NYSE
1/4/1984	BEATRICE FOODS CO PREF 2ND SER CONV \$4	11,844	Null	Null	NYSE
1/16/1984	EATON CORP PFD SER B CONV \$10	2,787	Null	Null	NYSE
1/31/1984	PENNWALT CORP PREF CONV \$2.50	12,488	Null	Null	NYSE
2/1/1984	INTL HARVESTER CO PREF SER A CONV \$3	17,208	1,000	17.2x	NYSE
2/1/1984	ROCKWELL INTL CORP PFD SER A CONV \$4.75	2,555	Null	Null	NYSE
2/9/1984	AMERICAN BRANDS INC PFD CONV \$2.67	10,434	Null	Null	NYSE
2/21/1984	CHAMPION INTL CORP PREF CONV \$1.200	32,967	600	54.9x	NYSE
2/21/1984	EMHART CORP VA PFD CONV \$ 2.10	8,900	Null	Null	NYSE
2/21/1984	TRW INC PREF SER 1 CONV \$4.40	6,086	100	60.9x	NYSE
2/23/1984	BRISTOL MEYERS CO PFD CONV \$2	2,157	Null	Null	NYSE
2/23/1984	MONSANTO CO PFD CONV \$ 2.75	7,387	Null	Null	NYSE
3/1/1984	VIACOM INTL INC PFD CONV \$2.10	25,896	10,000	2.6x	NYSE
3/2/1984	ENSTAR CORP DEL PFD SER A CONV	7,001	2,100	3.3x	OTC
3/5/1984	OCCIDENTAL PETE CORP PFD CONV \$4	7,896	Null	Null	NYSE
3/8/1984	ASSOCIATED DRY GOODS CORP PFD SER A CONV \$4.75	8,416	3,000	2.8x	NYSE
3/9/1984	MCKESSON CORP PFD SER A CONV 1.80	11,991	Null	Null	NYSE
3/13/1984	WACHOVIA CORP PFD SER A CONV \$2.20	5,211	Null	Null	NYSE
3/27/1984	FLEXI VAN CORP PFD CONV \$2.75	37,693	25,500	1.5x	NYSE
4/5/1984	ITT CORP ITT PFD SER N CONV \$2.25	10,151	Null	Null	NYSE
4/6/1984	TEXTRON INC PFD CONV \$2.08	20,435	600	34.1x	NYSE
4/6/1984	WASHINGTON NATL CORP PFD CONV \$2.50	18,407	Null	Null	NYSE
4/13/1984	TRW INC PREF SER 1 CONV \$4.40	5,380	400	13.5x	NYSE
4/16/1984	HEINZ H J CO 3RD PFD CONV \$1.70	9,933	Null	Null	NYSE
4/19/1984	HOUSEHOLD INTL INC PFD CONV \$2.50	17,034	100	170.3x	NYSE
4/24/1984	ATLANTIC RICHFIELD CO PFD CONV \$ 2.80	6,589	400	16.5x	NYSE
4/25/1984	ENSTAR CORP PFD SER A CONV	6,344	1,600	4.0x	OTC
4/25/1984	INTL HARVESTER CO PREF SER A CONV \$3	24,528	400	61.3x	NYSE
4/26/1984	TRW INC PREF SER 3 CONV \$4.50	7,629	100	76.3x	NYSE
4/30/1984	CHEMICAL NEW YORK CORP PFD CONV \$ 1.875	21,356	400	53.4x	NYSE
5/7/1984	BRISTOL MEYERS CO PFD CONV \$2	8,830	Null	Null	NYSE
5/8/1984	OWENS ILL INC PREF CONV \$4.75	6,509	100	65.1x	NYSE
5/14/1984	AMERADA HESS CORP PFD CONV \$3.50	5,072	100	50.7x	NYSE
5/16/1984	WALTER JIM CORP 4TH PFD CONV \$1.60	19,787	900	22.0x	NYSE
5/22/1984	LEAR SIEGLER INC PFD CONV \$2.25	6,015	Null	Null	NYSE
5/25/1984	ROCKWALL INTL CORP PFD SER B CONV \$1.35	1,082	Null	Null	NYSE
6/1/1984	HOUSEHOLD INTL INC PFD CONV \$2.375	13,483	Null	Null	NYSE
6/6/1984	SUN INC PFD CONV \$2.25	7,283	500	14.6x	NYSE
6/7/1984	JEWEL COS PFD SER A CV \$2.31	29,025	9,800	3.0x	NYSE
6/15/1984	UNITED STATES GYPSUM CO PFD CONV \$1.80	7,637	Null	Null	NYSE
6/18/1984	LINCOLN NATL CORP IND PFD SER A CONV \$3	6,204	300	20.7x	NYSE
6/18/1984	MCKESSON CORP PFD SER A CONV 1.80	12,844	Null	Null	NYSE
6/18/1984	TRW INC PREF SER 1 CONV \$4.40	6,538	Null	Null	NYSE
6/18/1984	WACHOVIA CORP PFD SER A CONV \$2.20	3,418	Null	Null	NYSE
6/20/1984	SHELLER GLOBE CORP \$3 CV PFD	10,827	Null	Null	NYSE
6/21/1984	ENSTAR CORP PFD SER A CONV	7,792	3,100	2.5x	OTC
6/26/1984	LORIMAR PRODTNS INC WT EXP 10/15/1991	42,512	2,100	20.2x	OTC
6/27/1984	OWENS ILL INC PFD CONV \$4.75	7,338	Null	Null	NYSE
6/27/1984	TEXTRON INC PFD CONV \$2.08	9,958	Null	Null	NYSE
7/12/1984	ATLANTIC RICHFIELD CO PFD CONV \$ 2.80	7,891	200	39.5x	NYSE
7/19/1984	INTERCO INC PFD SER D CONV \$ 7.75	7,075	Null	Null	NYSE
7/23/1984	EMHART CORP VA PFD CONV \$ 2.10	1,630	Null	Null	NYSE
7/23/1984	MONSANTO CO PFD CONV \$ 2.75	6,211	Null	Null	NYSE

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Trade Date	Security Name	Total House 17 Purported Volume	Total Actual Daily Volume	Magnitude Exceeded	Source
7/31/1984	ETHYL CORP 2ND PFD SER A CONV \$2.40	2,334	200	11.7x	NYSE
8/2/1984	FMC CORP PFD CONV \$2.25	10,970	100	109.7x	NYSE
8/7/1984	OCCIDENTAL PETE CORP PFD CONV \$3.60	1,830	Null	Null	NYSE
8/9/1984	BEATRICE FOODS CO PREF SER A CONV \$3.38	11,072	2,800	4.0x	NYSE
8/9/1984	HOUSEHOLD INTL INC PFD CONV \$2.375	9,338	Null	Null	NYSE
8/14/1984	ASSOCIATED DRY GOODS CORP PFD SER A CONV \$4.75	8,053	10,100	0.8x	NYSE
8/17/1984	KIDDE INC PREF SER C CONV \$4	9,589	100	95.9x	NYSE
8/20/1984	ATLANTIC RICHFIELD CO PREF CONV \$3	2,407	Null	Null	NYSE
8/20/1984	INTERNATIONAL HARVESTER CO JR PREF SER D CONV \$0	34,355	7,500	4.6x	NYSE
8/20/1984	KATY IND INC PFD SER B CONV \$1.46	13,361	200	66.8x	NYSE
8/20/1984	OCCIDENTAL PETE CORP PFD CONV \$4	7,387	Null	Null	NYSE
8/20/1984	ROCKWELL INTL CORP PFD SER A CONV \$4.75	1,015	Null	Null	NYSE
8/20/1984	SUN INC PFD CONV \$2.25	2,857	200	14.3x	NYSE
8/27/1984	WAL-MART STORES INC PFD SER A CONV 8%	7,577	Null	Null	NYSE
8/28/1984	WACHOVIA CORP PFD SER A CONV \$2.20	3,475	Null	Null	NYSE
8/30/1984	SHELLER GLOBE CORP \$3 CV PFD	9,369	Null	Null	NYSE
9/7/1984	ENSTAR CORP PFD SER A CONV	4,571	Null	Null	OTC
9/11/1984	HOUSEHOLD INTL INC PFD CONV \$2.50	11,340	Null	Null	NYSE
9/11/1984	OWENS ILL INC PREF CONV \$4.75	6,362	Null	Null	NYSE
9/12/1984	BRISTOL MEYERS CO PFD CONV \$2	3,547	Null	Null	NYSE
9/24/1984	TRW INC PREF SER 3 CONV \$4.50	4,588	Null	Null	NYSE
10/9/1984	TRANSWORLD CORP DEL WTS EXPIRE 10/01/1986	60,135	72,400	0.8x	NYSE
10/16/1984	ETHYL CORP 2ND PFD SER A CONV \$2.40	5,565	Null	Null	NYSE
10/18/1984	AMERADA HESS CORP PFD CONV \$3.50	6,871	500	13.7x	NYSE
10/18/1984	SUN INC PFD CONV \$2.25	7,842	100	78.4x	NYSE
10/18/1984	WALTER JIM CORP 4TH PFD CONV \$1.60	18,360	100	183.6x	NYSE
10/24/1984	EMHART CORP VA PFD CONV \$2.10	7,356	Null	Null	NYSE
10/24/1984	KATY IND INC PFD SER B CONV \$1.46	10,452	Null	Null	NYSE
10/29/1984	JEWEL COS PFD SER A CV \$2.31	16,916	Null	Null	NYSE
10/29/1984	LEAR SIEGLER INC PFD CONV \$2.25	7,511	200	37.6x	NYSE
10/31/1984	I C IND INC 2ND PFD SER 1 CONV \$3.50	2,624	Null	Null	NYSE
11/5/1984	ASSOCIATED DRY GOODS CORP PFD SER A CONV \$4.75	6,103	29,200	0.2x	NYSE
11/8/1984	PENNWALT CORP PREF CONV \$2.50	9,592	Null	Null	NYSE
11/13/1984	WASHINGTON NATL CORP PFD CONV \$2.50	17,230	Null	Null	NYSE
11/16/1984	SHELLER GLOBE CORP \$3 CV PFD	8,670	Null	Null	NYSE
11/29/1984	HOUSEHOLD INTL INC PFD CONV \$2.375	6,932	200	34.7x	NYSE
11/30/1984	AVCO CORP PFD CONV \$3.20	15,013	5,100	2.9x	NYSE
12/11/1984	INTERCO INC PFD SER D CONV \$7.75	2,372	Null	Null	NYSE
12/14/1984	I C FUNDS INC 2ND PFD SER 1 CONV \$3.50	10,647	9,400	1.1x	NYSE
12/17/1984	TRW INC PREF SER 3 CONV \$4.50	6,229	Null	Null	NYSE
12/17/1984	UNITED STATES GYPSUM CO PFD CONV \$1.80	13,365	1,000	13.4x	NYSE
12/19/1984	ATLANTIC RICHFIELD CO PFD CONV \$2.80	6,804	400	17.0x	NYSE
12/20/1984	INTL HARVESTER CO PREF SER A CONV \$3	3,250	2,900	1.1x	NYSE
12/28/1984	HOUSEHOLD INTL INC PFD CONV \$2.50	14,697	Null	Null	NYSE
12/31/1984	ETHYL CORP 2ND PFD SER A CONV \$2.40	4,573	Null	Null	NYSE
1/3/1985	BARNETT BKS FLA INC PFD SER A CONV \$2.375	35,223	11,200	3.1x	NYSE
1/4/1985	PENN CENT CORP 1ST SPL PREF CONV \$5.27	4,894	5,100	1.0x	NYSE
1/8/1985	CLUETT PEABODY & CO INC PFD CONV \$1	27,409	5,300	5.2x	NYSE
1/9/1985	MACMILLAN INC SUB DEB CONV 8.750 2/15/2008	1,411,000	Null	Null	WSJ
1/10/1985	LEAR SIEGLER INC PFD CONV \$2.25	940	Null	Null	NYSE
1/11/1985	PENN CENT CORP 1ST SPL PREF CONV \$5.27	6,426	Null	Null	NYSE
1/18/1985	TRW INC PREF SER 1 CONV \$4.40	3,124	200	15.6x	NYSE
1/21/1985	FMC CORP PFD CONV \$2.25	9,593	Null	Null	NYSE
1/21/1985	INTERNATIONAL HARVESTER CO JR PREF SER D CONV \$0	16,393	13,600	1.2x	NYSE
1/29/1985	EMHART CORP VA PFD CONV \$2.10	6,327	Null	Null	NYSE
1/29/1985	WASHINGTON NATL CORP PFD CONV \$2.50	10,958	100	109.6x	NYSE
1/30/1985	OWENS ILL INC PREF CONV \$4.75	1,501	Null	Null	NYSE
2/4/1985	BRISTOL MEYERS CO PFD CONV \$2	7,522	Null	Null	NYSE
2/4/1985	GAF CORP PFD CONV \$1.20	40,276	1,600	25.2x	NYSE
2/4/1985	PENNWALT CORP PREF CONV \$2.50	12,361	Null	Null	NYSE
2/6/1985	AMR CORP PFD 2.125	19,181	2,200	8.7x	NYSE
2/6/1985	SHELLER GLOBE CORP \$3 CV PFD	5,541	200	27.7x	NYSE
2/22/1985	HOUSEHOLD INTL INC PFD CONV \$2.50	14,530	Null	Null	NYSE
2/22/1985	WAL-MART STORES INC PFD SER A CONV 8%	7,772	Null	Null	NYSE
2/25/1985	ATLANTIC RICHFIELD CO PFD CONV \$2.80	7,857	200	39.3x	NYSE
2/25/1985	I C IND INC 2ND PFD SER 1 CONV \$3.50	1,036	4,000	0.3x	NYSE
3/5/1985	USLIFE CORP PFD SER D CONV \$2.25	38,066	24,800	1.5x	NYSE

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Trade Date	Security Name	Total House 17 Portrayed Volume	Total Actual Daily Volume	Magnitude Exceeded	Source
3/8/1985	MARTIN MARIETTA CORP PFD CONV EXCHANGEABLE \$4.875	20,582	18,400	1.1x	NYSE
3/18/1985	ASSOCIATED DRY GOODS CORP PFD SER A CONV \$4.75	6,789	100	67.9x	NYSE
3/20/1985	STORER COMMUNICATIONS INC SUB DEB CONV 8.500 12/31/2005	1,431,000	268,000	5.3x	WSJ
3/25/1985	LEAR SIEGLER INC PFD CONV \$2.25	6,918	300	23.1x	NYSE
3/26/1985	SUN INC PFD CONV \$2.25	8,353	300	27.8x	NYSE
4/1/1985	ETHYL CORP 2ND PFD SER A CONV \$2.40	6,693	Null	Null	NYSE
4/4/1985	OWENS ILL INC PREF CONV \$4.75	2,577	Null	Null	NYSE
4/9/1985	INTERCO INC PFD SER D CONV \$7.75	6,125	600	10.2x	NYSE
4/10/1985	ROCKWELL INTL CORP PFD SER B CONV \$1.35	6,296	Null	Null	NYSE
4/19/1985	BRISTOL MYERS CO PFD CONV \$2	6,316	Null	Null	NYSE
4/25/1985	GAF CORP PFD CONV \$1.20	7,578	600	12.6x	NYSE
4/30/1985	HOUSEHOLD INTL INC PFD CONV \$2.50	14,598	Null	Null	NYSE
5/8/1985	FLEMINGS COS INC SUB DEB CONV 8.000 4/15/2008	601,000	28,000	21.5x	WSJ
5/15/1985	WOOLWORTH FW CO PFD SER A CONV \$2.20	9,467	Null	Null	NYSE
5/17/1985	PENNWALT CORP PREF CONV \$2.50	11,267	Null	Null	NYSE
5/17/1985	SHELLER GLOBE \$3 CV PFD	5,143	Null	Null	NYSE
5/21/1985	WAL-MART STORES INC PFD SER A CONV 8%	7,297	100	73.0x	NYSE
5/22/1985	MATTEL INC PFD \$25 SER A CONV DIVID \$2.50	25,531	23,000	1.1x	NYSE
5/28/1985	TIME INC PFD SER B CONV \$1.575	10,143	Null	Null	NYSE
5/30/1985	DREYFUS CORP SUB DEB CONV 7.375 6/01/2008	667,000	Null	Null	WSJ
6/10/1985	TRW INC PREF SER 3 CONV \$4.50	1,834	100	18.3x	NYSE
6/12/1985	OCCIDENTAL PETROLEUM CORP PFD CONV \$3.60	7,961	Null	Null	NYSE
6/13/1985	ETHYL CORP 2ND PFD SER A CONV \$2.40	3,201	Null	Null	NYSE
6/13/1985	HOUSEHOLD INTL INC PFD CONV \$2.375	9,091	Null	Null	NYSE
6/17/1985	AMERICAN GEN CORP JR PFD SER 1980 CONV \$3.25	3,274	Null	Null	NYSE
6/24/1985	BOEING CO SUB DEB CONV 8.875 6/15/2006	186,000	91,000	2.0x	WSJ
6/27/1985	FMC CORP PFD CONV \$2.25	9,095	500	18.2x	NYSE
6/28/1985	OWENS ILL INC PREF CONV \$4.75	6,515	700	9.3x	NYSE
7/2/1985	INTERCO INC PFD SER D CONV \$7.75	6,589	Null	Null	NYSE
7/9/1985	INTERNATIONAL HARVESTER CO JR PREF SER D CONV \$0	24,000	10,400	2.3x	NYSE
7/9/1985	RESEARCH COTTRELL INC SUB DEB CONV 10.500 10/31/2006	541,000	1,000	541.0x	WSJ
7/10/1985	UNITED STATES GYPSUM CO PFD CONV \$1.80	9,224	Null	Null	NYSE
7/15/1985	SUN INC PFD CONV \$2.25	8,060	100	80.6x	NYSE
7/23/1985	INTERNATIONAL HARVESTER CO PREF SER A CONV \$3	18,909	3,300	5.7x	NYSE
7/24/1985	LAIDLAW INDS INC PFD SER A CONV \$2.03	45,229	1,500	30.2x	OTC
7/30/1985	PENNWALT CORP PREF CONV \$2.50	5,319	Null	Null	NYSE
8/7/1985	HOUSEHOLD INTL INC PFD CONV \$2.50	8,593	100	85.9x	NYSE
8/7/1985	LEAR SIEGLER INC PFD CONV \$2.25	2,627	Null	Null	NYSE
8/13/1985	U S STEEL \$12.75 CONV PFD	2,535	1,200	2.1x	NYSE
8/29/1985	ASSOCIATED DRY GOODS CORP PFD SER A CONV \$4.75	1,042	100	10.4x	NYSE
9/9/1985	BEATRICE FOODS CO PREF SER A CONV \$3.38	12,048	3,600	3.3x	NYSE
9/12/1985	OWENS ILL INC PREF CONV \$4.75	6,060	Null	Null	NYSE
9/17/1985	ROCKWELL INTL CORP PFD SER B CONV \$1.35	3,508	Null	Null	NYSE
9/19/1985	BRISTOL MYERS CO PFD CONV \$2	7,172	Null	Null	NYSE
9/19/1985	TEXTRON INC PFD CONV \$2.08	5,493	Null	Null	NYSE
9/19/1985	TRW INC PREF SER 3 CONV \$4.50	6,502	100	65.0x	NYSE
9/20/1985	CLUETT PEABODY & CO INC PFD CONV \$1	25,558	500	51.1x	NYSE
9/25/1985	SUN INC PFD CONV \$2.25	1,201	100	12.0x	NYSE
9/26/1985	ETHYL CORP 2ND PFD SER A CONV \$2.40	3,908	1,400	2.8x	NYSE
9/26/1985	LUNDY ELECTRS & SYS INC WT EXP 10/04/85	47,646	6,600	7.2x	OTC
9/30/1985	FMC CORP PFD CONV \$2.25	11,038	Null	Null	NYSE
9/30/1985	PENNWALT CORP PREF CONV \$2.50	14,545	Null	Null	NYSE
10/2/1985	OCCIDENTAL PETROLEUM CORP PFD CONV \$4	2,089	Null	Null	NYSE
10/2/1985	SHELLER GLOBE CORP \$3 CV PFD	9,911	Null	Null	NYSE
10/10/1985	WALTER JIM CORP 4TH PFD CONV \$1.60	18,079	Null	Null	NYSE
10/14/1985	FIRST JERSEY NATL CORP PFD 3.00	27,317	1,000	27.3x	OTC
10/16/1985	TRW INC PREF SER 1 CONV \$4.40	5,120	200	25.6x	NYSE
10/18/1985	WOOLWORTH FW CO PFD SER A CONV \$2.20	11,990	Null	Null	NYSE
10/31/1985	ASSOCIATED DRY GOODS CORP PFD SER A CONV \$4.75	6,009	Null	Null	NYSE
11/6/1985	WAL-MART STORES INC PFD SER A CONV 8%	5,665	Null	Null	NYSE
11/18/1985	OWENS ILL INC PREF CONV \$4.75	6,166	Null	Null	NYSE
11/20/1985	FIRST JERSEY NATL CORP PFD 3.00	20,041	100	200.4x	OTC
11/20/1985	HOUSEHOLD INTL INC PFD CONV \$2.375	9,659	Null	Null	NYSE
11/22/1985	BRISTOL MYERS CO PFD CONV \$2	6,642	Null	Null	NYSE
11/22/1985	TRW INC PREF SER 3 CONV \$4.50	6,332	Null	Null	NYSE
11/27/1985	HARTMARX CORP SUB DEB CONV 8.500 1/15/2008	426,000	10,000	42.6x	WSJ
12/4/1985	AMERICAN EXPRESS CO WTS EXP 02/28/1987	19,690	147,300	0.1x	ASE

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Trade Date	Security Name	Total House 17 Portuputed Volume	Total Actual Daily Volume	Magnitude Exceeded	Source
12/12/1985	FMC CORP PFD CONV \$2.25	10,000	200	50.0x	NYSE
12/13/1985	AMERICAN GEN CORP PFD 2.64 CV	12,655	76,000	0.2x	NYSE
12/13/1985	ZENITH NATL INS CRP WTS EXP 10/15/1988	7,973	8,800	0.9x	OTC
12/16/1985	ERC INTERNATIONAL INC WTS 12/31/1985	62,650	2,000	31.3x	OTC
12/17/1985	HOUSEHOLD INTL INC PFD CONV \$2.50	14,000	Null	Null	NYSE
12/31/1985	SUN INC PFD CONV \$2.25	4,799	800	6.0x	NYSE
1/8/1986	RESEARCH COTTRELL INC SUB DEB CONV 10.500 10/31/2006	88,000	Null	Null	WSJ
1/9/1986	WOOLWORTH FW CO PFD SER A CONV \$2.20	10,287	300	34.3x	NYSE
1/14/1986	ASSOCIATED DRY GOODS CORP PFD SER A CONV \$4.75	7,991	1,000	8.0x	NYSE
1/31/1986	CANNON GROUP INC WTS 11/01/1989	58,440	3,600	16.2x	OTC
2/18/1986	SELLER GLOBE CORP \$3 CV PFD	4,642	500	9.3x	NYSE
2/20/1986	INTEGRATED RES INC PFD CONV \$3.03	41,106	800	51.4x	NYSE
2/20/1986	THERMO ELECTRON CORP CONV BONDS 8.500 9/15/2005	130,000	163,000	0.8x	WSJ
3/3/1986	AMERICAN GEN CORP PFD 2.64 CV	20,255	37,400	0.5x	NYSE
3/5/1986	AMERICAN INTL GROUP INC PRD CL B CONV \$5.85	4,239	100	42.4x	NYSE
3/5/1986	OWENS ILL INC PREF CONV \$4.75	2,665	Null	Null	NYSE
3/11/1986	ATLANTIC RICHFIELD CO PFD CONV \$2.80	7,475	200	37.4x	NYSE
3/11/1986	CHAMPION INTL CORP PREF CONV \$1.20	44,303	1,000	44.3x	NYSE
3/11/1986	SUN INC PFD CONV \$2.25	4,238	500	8.5x	NYSE
3/12/1986	HOUSEHOLD INTL INC PFD CONV \$2.375	8,911	Null	Null	NYSE
3/21/1986	DIGITAL EQUIPMENT CORP CONV SUB DEB 8.000 9/01/2009	639,000	36,000	17.8x	WSJ
4/2/1986	MERRILL LYNCH & CO INC SUB DEB CONV 8.875 11/01/2007	1,531,000	66,000	23.2x	WSJ
4/8/1986	CHUBB CORP PFD CONV EXCHANGEABLE \$4.25	21,406	8,100	2.6x	NYSE
4/18/1986	FORUM GROUP INC WTS EXP 08/10/1986	19,230	1,000	19.2x	OTC
4/18/1986	PITNEY BOWES INC PREF CONV \$2.12	5,963	100	59.6x	NYSE
4/25/1986	GTE CORP SUB DEB COVN 10.500 11/01/2007	389,000	120,000	3.2x	WSJ
6/3/1986	AMERICAN INTL GROUP INC PRD CL B CONV \$5.85	9,065	Null	Null	NYSE
6/3/1986	INTERCO INC PFD SER D CONV \$7.75	4,600	Null	Null	NYSE
6/4/1986	WESTERN AIR LINES INC PFD SER A CONV \$2.00	43,438	3,600	12.1x	NYSE
6/4/1986	WOOLWORTH FW CO PFD SER A CONV \$2.20	3,124	Null	Null	NYSE
6/5/1986	EATON CORP PFD SER B CONV \$10	2,584	Null	Null	NYSE
6/23/1986	ATLANTIC RICHFIELD CO PFD CONV \$2.80	5,533	500	11.1x	NYSE
6/26/1986	QUAKER STATE OIL REFINING CORP SUB DEB CONV 8.875 3/15/2008	871,000	Null	Null	WSJ
7/15/1986	CALFED INC PFD \$ 4.75	23,272	1,600	14.5x	NYSE
7/23/1986	ICN PHARMACEUTICALS INC PFD CONV EXCHANGEABLE 2.70	22,368	22,100	1.0x	NYSE
7/28/1986	SUN INC PFD CONV \$2.25	4,323	Null	Null	NYSE
7/29/1986	OWENS ILL INC PREF CONV \$4.75	3,916	Null	Null	NYSE
8/7/1986	INTERCO INC PFD SER D CONV \$7.75	7,298	Null	Null	NYSE
8/11/1986	UNITED TECHNOLOGIES CORP PFD CONV \$2.55 D	69,565	33,600	2.1x	NYSE
8/13/1986	WOOLWORTH FW CO PFD SER A CONV \$2.20	4,363	700	6.2x	NYSE
8/18/1986	WAL-MART STORES INC PFD SER A CONV 8%	5,118	Null	Null	NYSE
8/27/1986	AMERICAN INTL GROUP INC PRD CL B CONV \$5.85	6,252	1,300	4.8x	NYSE
9/9/1986	TRIANGLE IND INC 2.22 CV PFD	45,627	30,400	1.5x	NYSE
9/11/1986	WAL-MART STORES INC PFG SER A CONV 8%	758	Null	Null	NYSE
9/12/1986	GIANT GROUP LTD WARRANT EXP 04/15/1990	40,000	200	200.0x	OTC
9/25/1986	ATLANTIC RICHFIELD CO PFD CONV \$ 2.80	5,947	Null	Null	NYSE
10/8/1986	AMERICAN GEN CORP DEB CONV 11.000 2/08/2007	2,476,000	191,000	13.0x	WSJ
10/13/1986	ANHEUSER BUSCH COS INC PFD CONV \$3.60 SER A	19,444	15,300	1.3x	NYSE
11/18/1986	WOOLWORTH FW CO PFD SER A CONV \$2.20	3,712	300	12.4x	NYSE
11/20/1986	EATON CORP PFD SER B CONV \$10	4,363	Null	Null	NYSE
12/15/1986	CHEMICAL NEW YORK CORP PFD CONV \$ 1.875	13,172	200	65.9x	NYSE
12/18/1986	OLIN CORP SUB DEB CONV 8.750 6/01/2008	2,350,000	Null	Null	WSJ
12/19/1986	AMERICAN GEN CORP DEB CONV 11.000 2/08/2007	1,127,000	19,000	59.3x	WSJ
1/7/1987	ANHEUSER BUSCH COS INC PFD CONV \$3.60 SER A	4,364	21,200	0.2x	NYSE
1/15/1987	FIRST PA CORP DEPOSITORY PFD SER V CONV	45,161	86,300	0.5x	NYSE
1/15/1987	LONE STAR INDs INC CONV PFD A \$5.375	21,942	54,900	0.4x	NYSE
2/4/1987	INTERCO INC PFD SER D CONV \$7.75	3,236	100	32.4x	NYSE
2/11/1987	FIRST PA CORP DEPOSITORY PFD SER C CONV	12,231	42,800	0.3x	NYSE
3/6/1987	U S AIR GROUP INC SR SUB DEB CONV 8.750 9/15/2009	1,633,000	213,000	7.7x	WSJ
3/9/1987	PIEDMONT AVIATION INC PFD CONV EXCHANGEABLE \$3.25	17,731	86,500	0.2x	NYSE
3/12/1987	GENCORP INC WT EXP 3/15/88	16,589	39,900	0.4x	OTC
3/24/1987	TRANSCO COMPANIES INC CUM CONV PFD 3.875 SERIES	14,961	7,100	2.1x	NYSE
4/13/1987	MONARCH CAP CORP \$3 CONV PFD	9,967	1,600	6.2x	NYSE
4/16/1987	PHELPS DODGE CORP PREF CONV EXCHANGEABLE \$5.00	3,918	18,700	0.2x	NYSE
4/29/1987	MONARCH CAP CORP \$ 3 CONV PFD	22,174	6,300	3.5x	NYSE
5/4/1987	BRISTOL MYERS CO PFD CONV \$2	5,455	300	18.2x	NYSE
5/5/1987	EATON CORP PFD SER B CONV \$10	4,063	Null	Null	NYSE

Convertible Arbitrage IA Business Volume Analysis, A&B Accounts
Pre-1993 Period

Trade Date	Security Name	Total House 17 Purported Volume	Total Actual Daily Volume	Magnitude Exceeded	Source
5/15/1987	MACMILLAN INC SUB DEB CONV 7.500 7/01/2010	969,000	10,000	96.9x	WSJ
6/23/1987	HOME DEPOT INC SUB DEB CONV 8.500 7/01/2009	413,000	416,000	1.0x	WSJ
6/29/1987	KIDDE INC PREF SER C CONV \$4	4,182	1,300	3.2x	NYSE
7/2/1987	ATLANTIC RICHFIELD CO PFD CONV \$2.80	4,168	Null	Null	NYSE
7/7/1987	USX CORP \$2.25 CONV EX CUM PR	41,750	286,500	0.1x	NYSE
7/8/1987	INTERCO INC PFD SER D CONV \$7.75	5,385	Null	Null	NYSE
7/16/1987	ROWAN COS INC PFD CONV EXCHANGEABLE \$2.125	20,058	16,100	1.2x	NYSE
8/20/1987	ALCO STD CORP SUB DEB CONV 8.500 3/31/2010	448,000	Null	Null	WSJ
9/18/1987	HARNISCHFEGER CORP WT EXP 04/15/1989	18,000	38,300	0.5x	OTC
9/22/1987	HARNISCHFEGER CORP WT EXP 04/15/1989	8,000	20,300	0.4x	OTC
9/23/1987	HARNISCHFEGER CORP WT EXP 04/15/1989	21,445	38,700	0.6x	OTC
10/6/1987	BRISTOL MYERS CO PFD CONV \$ 2	5,774	Null	Null	NYSE
10/26/1987	KIDDE INC PREF SER C CONV \$4	10,062	Null	Null	NYSE
10/30/1987	TRW INC PREF SER 3 CONV \$4.50	1,794	Null	Null	NYSE
11/6/1987	TEXTRON INC PFD CONV \$2.08	9,337	Null	Null	NYSE
11/6/1987	TRW INC PREF SER 1 CONV \$4.40	6,083	Null	Null	NYSE
11/18/1987	ATLANTIC RICHFIELD CO PREF CONV \$3	2,292	Null	Null	NYSE
11/30/1987	INTERCO INC PFD SER D CONV \$7.75	6,915	Null	Null	NYSE
12/7/1987	SUN INC PFD CONV \$2.25	2,752	Null	Null	NYSE
2/1/1988	AMERICAN BRANDS INC PFD CONV \$2.67	8,913	Null	Null	NYSE
2/8/1988	ATLANTIC RICHFIELD CO PFD CONV \$ 2.80	3,930	200	19.7x	NYSE
2/10/1988	PETRIE STORES CORP SUB DEB EXCH 7.500 3/15/2010	1,256,000	50,000	25.1x	WSJ
2/19/1988	UNION PACIFIC CORP PFD SER A CONV \$7.25	9,744	43,600	0.2x	NYSE
4/21/1988	FIRST FIDELITY BANCORPORATION PFD C \$4.00	8,147	Null	Null	NYSE
4/29/1988	INTERNORTH INC SUB DEB EXCH 10.50% \$10.500 06/01/2008	1,003,000	37,000	27.1x	WSJ
5/19/1988	AMFAC INC PFD CONV EXCH @ \$1.875	36,204	105,900	0.3x	NYSE
6/16/1988	DEERE & CO SUB DEB CONV 9.000 3/15/2008	3,575,000	209,000	17.1x	WSJ
8/15/1988	CASTLE & COOKE INC PFD CONV \$0.90	73,096	5,600	13.1x	NYSE
9/14/1988	FIRST FIDELITY BANCORPORATION PFD C \$4.00	16,561	Null	Null	NYSE
9/20/1988	INTERCO INC PFD SER D CONV \$7.75	5,197	700	7.4x	NYSE
11/1/1988	GENERAL CINEMA CORP SUB DEB 10.000 3/15/2008	351,000	10,000	35.1x	WSJ
2/27/1989	TEXAS EASTN CORP SUB DEB CONV 12.000 10/15/2009	2,653,000	175,000	15.2x	WSJ
3/29/1989	WARNER COMMUNICATIONS INC PED SER A CONV EXCH \$3.625	43,030	109,900	0.4x	NYSE
5/17/1989	HANNA M A CO PFD CONV EXCHANGEABLE \$2.125	29,289	21,600	1.4x	NYSE
5/17/1989	INLAND STEEL IND INC PFD SER C CONV EXCH \$3.625	34,456	47,000	0.7x	NYSE
7/6/1989	NATIONAL MED ENTERPRISES INC SUB DEB CONV 9.000 06/15/2006	1,699,000	146,000	11.6x	WSJ
9/15/1989	VALERO ENERGY CORP PFD CONV 2.0625	20,671	31,500	0.7x	NYSE
9/25/1989	COLUMBIA PICTS ENTMT WTS EXP 06/01/1992	100,926	Null	Null	OTC
11/10/1989	CONSECO INC PFD A 1.875	58,750	7,100	8.3x	NYSE
11/28/1989	WESTINGHOUSE ELECTRIC CORP SUB DEB CONV 9.000 8/15/2009	941,000	5,000	188.2x	WSJ
2/15/1990	MCDERMOTT INTL INC WT EXP 04/01/1990	43,880	566,500	0.1x	NYSE
3/5/1990	MCDERMOTT INC DEB 10.000 4/01/2003	1,928,000	Null	Null	WSJ
3/5/1990	MCDERMOTT INTL INC WT EXP 04/01/1990	77,120	403,200	0.2x	NYSE
3/12/1990	MCDERMOTT INTL INC WT EXP 04/01/1990	24,960	116,000	0.2x	NYSE
3/13/1990	MCDERMOTT INC DEB 10.000 4/01/2003	624,000	Null	Null	WSJ
5/22/1990	COMPAQ COMPUTER CORP SUB CONV 6.500 5/01/2013	1,622,000	9,000	180.2x	WSJ
9/17/1990	ANADARKO PETROLEUM CORP SUB DEB CONV 5.750 4/01/2012	2,525,000	Null	Null	WSJ
11/9/1990	FEDERAL NATIONAL MTG ASSN WT EXP 2/25/91	170,774	1,098,900	0.2x	NYSE
12/14/1990	ATLANTIC RICHFIELD CO PFD CONV \$2.80	3,899	100	39.0x	NYSE
7/6/1992	FLOWERS INDUSTRIES INC SUB DEB CONV 8.250 3/01/2005	1,156,000	59,000	19.6x	WSJ